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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/10/2023 TO 31/10/2023

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/10/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/31	2025	02/11/2023		Bond Future	172.3593	172.3593	172.3673	0.005	0.0000	0.0000
2023/10/31	2025	01/02/2024		Bond Future	174.4042	174.4042	174.4114	0.004	0.0000	0.0000
2023/10/31	2025	02/05/2024		Bond Future	178.3280	178.3280	178.3356	0.004	0.0000	0.0000
2023/10/31	2025	01/08/2024		Bond Future	180.5094	180.5094	180.5176	0.005	0.0000	0.0000
2023/10/31	2025	07/11/2024		Bond Future	184.8862	184.8862	184.8951	0.005	0.0000	0.0000
2023/10/31	2029	02/11/2023		Bond Future	122.7378	122.7378	122.6130	0.102	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	2029	01/02/2024		Bond Future	125.4736	125.4736	125.3453	125.3453	0.102	0.0000	0.0000
2023/10/31	2029	02/05/2024		Bond Future	126.9289	126.9289	126.7980	126.7980	0.103	0.0000	0.0000
2023/10/31	2029	01/08/2024		Bond Future	129.7893	129.7893	129.6557	129.6557	0.103	0.0000	0.0000
2023/10/31	2029	07/11/2024		Bond Future	131.5354	131.5354	131.3988	131.3988	0.104	0.0000	0.0000
2023/10/31	2030	02/11/2023		Bond Future	10.6956	90.0904	10.6544	90.2605	0.385	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.81 Call	Bond Future	577.4800	0.5775	679.1300	0.6791	17.602	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.81 Put	Bond Future	107.8100	0.1078	39.3900	0.0394	63.464	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.82 Call	Bond Future	609.0200	0.6090	715.1800	0.7152	17.431	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.82 Put	Bond Future	98.4300	0.0984	34.5200	0.0345	64.929	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.80 Call	Bond Future	546.6700	0.5467	643.6600	0.6437	17.742	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.80 Put	Bond Future	117.9400	0.1179	44.8600	0.0449	61.964	0.0000	0.0000
2023/10/31	2030	02/11/2023	9.57 Put	Bond Future	4795.7600	4.7958	4625.6900	4.6257	3.546	0.0000	0.0000
2023/10/31	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.07 Put	Bond Future	2626.1700	2.6262	2456.1000	2.4561	6.476	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2030	02/11/2023	11.57 Call	Bond Future	3512.2800	3.5123	3682.3500	3.6824	4.842	0.0000	0.0000
2023/10/31	2030	02/11/2023	11.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2030	02/11/2023	9.89 Put	Bond Future	3399.8500	3.3999	3229.7800	3.2298	5.002	0.0000	0.0000
2023/10/31	2030	02/11/2023	9.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.39 Put	Bond Future	1275.1800	1.2752	1103.2900	1.1033	13.480	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.39 Call	Bond Future	4.3100	0.0043	2.4900	0.0025	42.227	0.0000	0.0000
2023/10/31	2030	02/11/2023	11.43 Call	Bond Future	2961.9500	2.9620	3131.9900	3.1320	5.741	0.0000	0.0000
2023/10/31	2030	02/11/2023	11.43 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.62 Put	Bond Future	451.2100	0.4512	296.2200	0.2962	34.350	0.0000	0.0000
2023/10/31	2030	02/11/2023	10.62 Call	Bond Future	138.8200	0.1388	153.9000	0.1539	10.863	0.0000	0.0000
2023/10/31	2030	02/11/2023	11.12 Put	Bond Future	3.3000	0.0033	0.2200	0.0002	93.333	0.0000	0.0000
2023/10/31	2030	02/11/2023	11.12 Call	Bond Future	1730.4100	1.7304	1897.4000	1.8974	9.650	0.0000	0.0000
2023/10/31	2030	02/11/2023	12.27 Call	Bond Future	6197.7100	6.1977	6367.7800	6.3678	2.744	0.0000	0.0000
2023/10/31	2030	02/11/2023	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2030	01/02/2024	9.89 Put	Bond Future	4097.5800	4.0976	3952.6400	3.9526	3.537	0.0000	0.0000
2023/10/31	2030	01/02/2024	9.89 Call	Bond Future	423.7800	0.4238	452.1800	0.4522	6.702	0.0000	0.0000
2023/10/31	2030	01/02/2024	10.39 Put	Bond Future	2559.6600	2.5597	2441.2700	2.4413	4.625	0.0000	0.0000
2023/10/31	2030	01/02/2024	10.39 Call	Bond Future	956.3700	0.9564	1011.3200	1.0113	5.746	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.86 Call	Bond Future	4577.7100	4.5777	4716.5800	4.7166	3.034	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.86 Put	Bond Future	423.5900	0.4236	389.1200	0.3891	8.138	0.0000	0.0000
2023/10/31	2030	01/02/2024	10.16 Put	Bond Future	3216.1600	3.2162	3084.3200	3.0843	4.099	0.0000	0.0000
2023/10/31	2030	01/02/2024	10.16 Call	Bond Future	667.7600	0.6678	709.2600	0.7093	6.215	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.00 Call	Bond Future	2130.7800	2.1308	2225.5800	2.2256	4.449	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	2030	01/02/2024	11.00 Put	Bond Future	1286.5800	1.2866	1208.0400	1.2080	6.105	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.75 Call	Bond Future	4230.8000	4.2308	4365.3900	4.3654	3.181	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.75 Put	Bond Future	491.1200	0.4911	452.3700	0.4524	7.890	0.0000	0.0000
2023/10/31	2030	01/02/2024	9.57 Put	Bond Future	5274.3900	5.2744	5118.3300	5.1183	2.959	0.0000	0.0000
2023/10/31	2030	01/02/2024	9.57 Call	Bond Future	244.0800	0.2441	261.3600	0.2614	7.080	0.0000	0.0000
2023/10/31	2030	01/02/2024	10.07 Put	Bond Future	3498.6200	3.4986	3362.0800	3.3621	3.903	0.0000	0.0000
2023/10/31	2030	01/02/2024	10.07 Call	Bond Future	577.0100	0.5770	613.8100	0.6138	6.378	0.0000	0.0000
2023/10/31	2030	01/02/2024	12.10 Call	Bond Future	5354.6900	5.3547	5501.5600	5.5016	2.743	0.0000	0.0000
2023/10/31	2030	01/02/2024	12.10 Put	Bond Future	305.1900	0.3052	278.7200	0.2787	8.673	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.31 Call	Bond Future	2931.2600	2.9313	3044.6100	3.0446	3.867	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.31 Put	Bond Future	875.3500	0.8754	815.3600	0.8154	6.853	0.0000	0.0000
2023/10/31	2030	01/02/2024	9.93 Put	Bond Future	3960.6400	3.9606	3817.4500	3.8175	3.615	0.0000	0.0000
2023/10/31	2030	01/02/2024	9.93 Call	Bond Future	454.6600	0.4547	484.8100	0.4848	6.631	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.36 Call	Bond Future	3070.7000	3.0707	3186.7800	3.1868	3.780	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.36 Put	Bond Future	821.3400	0.8213	764.0800	0.7641	6.972	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.37 Call	Bond Future	3098.8200	3.0988	3215.4400	3.2154	3.763	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.37 Put	Bond Future	810.8300	0.8108	754.1100	0.7541	6.995	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.35 Call	Bond Future	3042.5300	3.0425	3158.0700	3.1581	3.797	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.35 Put	Bond Future	831.8100	0.8318	774.0100	0.7740	6.949	0.0000	0.0000
2023/10/31	2030	01/02/2024		Bond Future	10.7872	88.0703	10.7438	88.2436	0.402	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.85 Call	Bond Future	4545.9200	4.5459	4684.4100	4.6844	3.046	0.0000	0.0000
2023/10/31	2030	01/02/2024	11.85 Put	Bond Future	429.3700	0.4294	394.5200	0.3945	8.117	0.0000	0.0000
2023/10/31	2030	01/02/2024	10.00 Put	Bond Future	3726.2600	3.7263	3586.2900	3.5863	3.756	0.0000	0.0000
2023/10/31	2030	01/02/2024	10.00 Call	Bond Future	513.0500	0.5131	546.4200	0.5464	6.504	0.0000	0.0000
2023/10/31	2030	02/05/2024		Bond Future	10.8863	90.0304	10.8405	90.2077	0.421	0.0000	0.0000
2023/10/31	2030	02/05/2024	9.66 Put	Bond Future	5489.9200	5.4899	5344.5600	5.3446	2.648	0.0000	0.0000
2023/10/31	2030	02/05/2024	9.66 Call	Bond Future	591.0400	0.5910	623.0000	0.6230	5.407	0.0000	0.0000
2023/10/31	2030	02/05/2024	10.16 Put	Bond Future	3887.6200	3.8876	3760.9800	3.7610	3.258	0.0000	0.0000
2023/10/31	2030	02/05/2024	10.16 Call	Bond Future	1026.1200	1.0261	1076.8000	1.0768	4.939	0.0000	0.0000
2023/10/31	2030	02/05/2024	11.94 Call	Bond Future	4833.0100	4.8330	4963.6200	4.9636	2.702	0.0000	0.0000
2023/10/31	2030	02/05/2024	11.94 Put	Bond Future	878.7500	0.8788	832.0400	0.8320	5.316	0.0000	0.0000
2023/10/31	2030	02/05/2024	10.62 Put	Bond Future	2719.3600	2.7194	2614.7100	2.6147	3.848	0.0000	0.0000
2023/10/31	2030	02/05/2024	10.62 Call	Bond Future	1683.3800	1.6834	1756.0500	1.7561	4.317	0.0000	0.0000
2023/10/31	2030	02/05/2024	11.12 Put	Bond Future	1791.6600	1.7917	1711.7700	1.7118	4.459	0.0000	0.0000
2023/10/31	2030	02/05/2024	11.12 Call	Bond Future	2688.3800	2.6884	2785.8100	2.7858	3.624	0.0000	0.0000
2023/10/31	2030	02/05/2024	13.15 Call	Bond Future	8514.1800	8.5142	8672.9000	8.6729	1.864	0.0000	0.0000
2023/10/31	2030	02/05/2024	13.15 Put	Bond Future	289.8200	0.2898	271.2200	0.2712	6.418	0.0000	0.0000
2023/10/31	2030	02/05/2024	12.38 Call	Bond Future	6136.9500	6.1370	6280.1800	6.2802	2.334	0.0000	0.0000
2023/10/31	2030	02/05/2024	12.38 Put	Bond Future	597.4500	0.5975	563.3600	0.5634	5.706	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	2030	02/05/2024	10.82 Put	Bond Future	2307.4400	2.3074	2212.8600	2.2129	4.099	0.0000	0.0000
2023/10/31	2030	02/05/2024	10.82 Call	Bond Future	2050.9000	2.0509	2133.6400	2.1336	4.034	0.0000	0.0000
2023/10/31	2030	02/05/2024	9.82 Call	Bond Future	702.5000	0.7025	739.6900	0.7397	5.294	0.0000	0.0000
2023/10/31	2030	02/05/2024	9.82 Put	Bond Future	4943.3000	4.9433	4803.1700	4.8032	2.835	0.0000	0.0000
2023/10/31	2030	02/05/2024	9.83 Call	Bond Future	709.8800	0.7099	747.4100	0.7474	5.287	0.0000	0.0000
2023/10/31	2030	02/05/2024	9.83 Put	Bond Future	4909.7400	4.9097	4769.9500	4.7700	2.847	0.0000	0.0000
2023/10/31	2030	02/05/2024	9.81 Call	Bond Future	695.0000	0.6950	731.8400	0.7318	5.301	0.0000	0.0000
2023/10/31	2030	02/05/2024	9.81 Put	Bond Future	4976.7600	4.9768	4836.2800	4.8363	2.823	0.0000	0.0000
2023/10/31	2030	01/08/2024	10.38 Call	Bond Future	1499.4500	1.4995	1562.9200	1.5629	4.233	0.0000	0.0000
2023/10/31	2030	01/08/2024	10.38 Put	Bond Future	3829.3000	3.8293	3711.3300	3.7113	3.081	0.0000	0.0000
2023/10/31	2030	01/08/2024	10.39 Call	Bond Future	1513.2200	1.5132	1577.1100	1.5771	4.222	0.0000	0.0000
2023/10/31	2030	01/08/2024	10.39 Put	Bond Future	3804.5900	3.8046	3687.0400	3.6870	3.090	0.0000	0.0000
2023/10/31	2030	01/08/2024	10.37 Call	Bond Future	1485.4800	1.4855	1548.5300	1.5485	4.244	0.0000	0.0000
2023/10/31	2030	01/08/2024	10.37 Put	Bond Future	3853.8200	3.8538	3735.4300	3.7354	3.072	0.0000	0.0000
2023/10/31	2030	01/08/2024		Bond Future	10.9953	88.0324	10.9466	88.2138	0.442	0.0000	0.0000
2023/10/31	2030	07/11/2024	10.75 Call	Bond Future	2094.9500	2.0950	2173.7500	2.1738	3.761	0.0000	0.0000
2023/10/31	2030	07/11/2024	10.75 Put	Bond Future	3418.9700	3.4190	3311.7300	3.3117	3.137	0.0000	0.0000
2023/10/31	2030	07/11/2024	10.76 Call	Bond Future	2111.6700	2.1117	2190.8700	2.1909	3.751	0.0000	0.0000
2023/10/31	2030	07/11/2024	10.76 Put	Bond Future	3399.2100	3.3992	3292.3700	3.2924	3.143	0.0000	0.0000
2023/10/31	2030	07/11/2024	10.74 Call	Bond Future	2078.6500	2.0787	2157.0500	2.1571	3.772	0.0000	0.0000
2023/10/31	2030	07/11/2024	10.74 Put	Bond Future	3439.1800	3.4392	3331.5400	3.3315	3.130	0.0000	0.0000
2023/10/31	2030	07/11/2024		Bond Future	11.1162	90.1434	11.0643	90.3294	0.467	0.0000	0.0000
2023/10/31	2032	02/11/2023	10.85 Put	Bond Future	3706.0000	3.7060	3513.5900	3.5136	5.192	0.0000	0.0000
2023/10/31	2032	02/11/2023	10.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.78 Call	Bond Future	791.0700	0.7911	924.4500	0.9245	16.861	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.78 Put	Bond Future	85.7300	0.0857	26.7000	0.0267	68.856	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.28 Call	Bond Future	1.8400	0.0018	0.8400	0.0008	54.348	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.28 Put	Bond Future	1630.2600	1.6303	1436.8500	1.4369	11.864	0.0000	0.0000
2023/10/31	2032	02/11/2023	10.71 Put	Bond Future	4396.9300	4.3969	4204.5200	4.2045	4.376	0.0000	0.0000
2023/10/31	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.50 Call	Bond Future	89.1000	0.0891	92.5500	0.0926	3.872	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.50 Put	Bond Future	680.0000	0.6800	491.0400	0.4910	27.788	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.00 Put	Bond Future	2973.6900	2.9737	2781.2800	2.7813	6.470	0.0000	0.0000
2023/10/31	2032	02/11/2023	10.58 Put	Bond Future	5045.0100	5.0450	4852.6000	4.8526	3.814	0.0000	0.0000
2023/10/31	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.60 Call	Bond Future	246.8400	0.2468	284.7200	0.2847	15.346	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.60 Put	Bond Future	371.7100	0.3717	217.1800	0.2172	41.573	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	2032	02/11/2023	10.35 Put	Bond Future	6207.1700	6.2072	6014.7600	6.0148	3.100	0.0000	0.0000
2023/10/31	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.90 Put	Bond Future	24.7800	0.0248	4.3000	0.0043	82.647	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.90 Call	Bond Future	1277.4700	1.2775	1449.4000	1.4494	13.459	0.0000	0.0000
2023/10/31	2032	02/11/2023		Bond Future	11.6269	83.0384	11.5855	83.2308	0.357	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.23 Call	Bond Future	0.4800	0.0005	0.1500	0.0002	68.750	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.23 Put	Bond Future	1867.0800	1.8671	1674.3400	1.6743	10.323	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.24 Call	Bond Future	0.6400	0.0006	0.2200	0.0002	65.625	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.24 Put	Bond Future	1819.5300	1.8195	1626.7000	1.6267	10.598	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.22 Call	Bond Future	0.3500	0.0004	0.1000	0.0001	71.429	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.22 Put	Bond Future	1914.6900	1.9147	1722.0300	1.7220	10.062	0.0000	0.0000
2023/10/31	2032	02/11/2023	10.59 Put	Bond Future	4994.9300	4.9949	4802.5200	4.8025	3.852	0.0000	0.0000
2023/10/31	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.09 Put	Bond Future	2538.2200	2.5382	2345.8100	2.3458	7.581	0.0000	0.0000
2023/10/31	2032	02/11/2023	11.09 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2032	02/11/2023	12.26 Call	Bond Future	2866.1600	2.8662	3058.3600	3.0584	6.706	0.0000	0.0000
2023/10/31	2032	02/11/2023	12.26 Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/31	2032	01/02/2024	10.59 Put	Bond Future	5748.9600	5.7490	5573.9300	5.5739	3.045	0.0000	0.0000
2023/10/31	2032	01/02/2024	10.59 Call	Bond Future	296.3900	0.2964	317.5700	0.3176	7.146	0.0000	0.0000
2023/10/31	2032	01/02/2024	11.09 Put	Bond Future	3777.0700	3.7771	3626.6400	3.6266	3.983	0.0000	0.0000
2023/10/31	2032	01/02/2024	11.09 Call	Bond Future	741.4500	0.7415	787.2300	0.7872	6.174	0.0000	0.0000
2023/10/31	2032	01/02/2024	12.73 Call	Bond Future	4910.5400	4.9105	5061.4200	5.0614	3.073	0.0000	0.0000
2023/10/31	2032	01/02/2024	12.73 Put	Bond Future	606.0400	0.6060	560.7100	0.5607	7.480	0.0000	0.0000
2023/10/31	2032	01/02/2024	10.78 Put	Bond Future	4943.0900	4.9431	4775.6900	4.7757	3.387	0.0000	0.0000
2023/10/31	2032	01/02/2024	10.78 Call	Bond Future	419.3500	0.4194	448.1600	0.4482	6.870	0.0000	0.0000
2023/10/31	2032	01/02/2024	11.75 Call	Bond Future	1950.9600	1.9510	2042.9100	2.0429	4.713	0.0000	0.0000
2023/10/31	2032	01/02/2024	11.75 Put	Bond Future	1927.7400	1.9277	1823.4800	1.8235	5.408	0.0000	0.0000
2023/10/31	2032	01/02/2024	12.50 Call	Bond Future	4131.4900	4.1315	4271.2900	4.2713	3.384	0.0000	0.0000
2023/10/31	2032	01/02/2024	12.50 Put	Bond Future	804.8600	0.8049	748.4500	0.7485	7.009	0.0000	0.0000
2023/10/31	2032	01/02/2024	10.01 Put	Bond Future	8462.7300	8.4627	8273.7600	8.2738	2.233	0.0000	0.0000
2023/10/31	2032	01/02/2024	10.01 Call	Bond Future	93.6500	0.0937	100.8900	0.1009	7.731	0.0000	0.0000
2023/10/31	2032	01/02/2024	10.76 Put	Bond Future	5023.8600	5.0239	4855.5200	4.8555	3.351	0.0000	0.0000
2023/10/31	2032	01/02/2024	10.76 Call	Bond Future	402.9600	0.4030	430.8300	0.4308	6.916	0.0000	0.0000
2023/10/31	2032	01/02/2024	12.62 Call	Bond Future	4533.4400	4.5334	4679.2500	4.6793	3.216	0.0000	0.0000
2023/10/31	2032	01/02/2024	12.62 Put	Bond Future	694.6000	0.6946	644.2000	0.6442	7.256	0.0000	0.0000
2023/10/31	2032	01/02/2024	11.84 Call	Bond Future	2174.5600	2.1746	2272.9800	2.2730	4.526	0.0000	0.0000
2023/10/31	2032	01/02/2024	11.84 Put	Bond Future	1745.4400	1.7454	1647.6500	1.6477	5.603	0.0000	0.0000
2023/10/31	2032	01/02/2024	11.85 Call	Bond Future	2200.2100	2.2002	2299.3400	2.2993	4.505	0.0000	0.0000
2023/10/31	2032	01/02/2024	11.85 Put	Bond Future	1726.1500	1.7262	1629.0700	1.6291	5.624	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	2032	01/02/2024	11.83 Call	Bond Future	2149.2200	2.1492	2246.9300	2.2469	4.546	0.0000	0.0000
2023/10/31	2032	01/02/2024	11.83 Put	Bond Future	1765.0700	1.7651	1666.5700	1.6666	5.581	0.0000	0.0000
2023/10/31	2032	01/02/2024		Bond Future	11.7449	84.8687	11.7016	85.0649	0.369	0.0000	0.0000
2023/10/31	2032	02/05/2024		Bond Future	11.8673	82.5954	11.8219	82.7962	0.382	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.36 Put	Bond Future	7515.8600	7.5159	7342.4200	7.3424	2.308	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.36 Call	Bond Future	489.5700	0.4896	516.8700	0.5169	5.576	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.86 Put	Bond Future	5512.3500	5.5124	5357.1900	5.3572	2.815	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.86 Call	Bond Future	900.5900	0.9006	946.1700	0.9462	5.061	0.0000	0.0000
2023/10/31	2032	02/05/2024	12.90 Call	Bond Future	5597.0500	5.5971	5740.8500	5.7409	2.569	0.0000	0.0000
2023/10/31	2032	02/05/2024	12.90 Put	Bond Future	1196.7700	1.1968	1139.8300	1.1398	4.758	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.59 Put	Bond Future	6552.1300	6.5521	6386.1700	6.3862	2.533	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.59 Call	Bond Future	647.2100	0.6472	681.9900	0.6820	5.374	0.0000	0.0000
2023/10/31	2032	02/05/2024	11.09 Put	Bond Future	4723.4600	4.7235	4579.2000	4.5792	3.054	0.0000	0.0000
2023/10/31	2032	02/05/2024	11.09 Call	Bond Future	1193.8900	1.1939	1250.3700	1.2504	4.731	0.0000	0.0000
2023/10/31	2032	02/05/2024	13.18 Call	Bond Future	6497.3600	6.4974	6650.4600	6.6505	2.356	0.0000	0.0000
2023/10/31	2032	02/05/2024	13.18 Put	Bond Future	957.7900	0.9578	910.1500	0.9102	4.974	0.0000	0.0000
2023/10/31	2032	02/05/2024	13.35 Call	Bond Future	7056.9500	7.0570	7215.0200	7.2150	2.240	0.0000	0.0000
2023/10/31	2032	02/05/2024	13.35 Put	Bond Future	836.4400	0.8364	793.7700	0.7938	5.101	0.0000	0.0000
2023/10/31	2032	02/05/2024	11.35 Put	Bond Future	3929.3100	3.9293	3798.4200	3.7984	3.331	0.0000	0.0000
2023/10/31	2032	02/05/2024	11.35 Call	Bond Future	1602.0000	1.6020	1671.8500	1.6719	4.360	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.65 Put	Bond Future	6310.0200	6.3100	6146.2300	6.1462	2.596	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.65 Call	Bond Future	694.6200	0.6946	731.5700	0.7316	5.319	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.55 Call	Bond Future	617.1600	0.6172	650.5400	0.6505	5.409	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.55 Put	Bond Future	6715.7800	6.7158	6548.4200	6.5484	2.492	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.56 Call	Bond Future	624.6000	0.6246	658.3300	0.6583	5.400	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.56 Put	Bond Future	6674.7500	6.6748	6507.7400	6.5077	2.502	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.54 Call	Bond Future	609.7800	0.6098	642.8200	0.6428	5.418	0.0000	0.0000
2023/10/31	2032	02/05/2024	10.54 Put	Bond Future	6756.9200	6.7569	6589.2200	6.5892	2.482	0.0000	0.0000
2023/10/31	2032	01/08/2024	11.14 Call	Bond Future	1483.2800	1.4833	1545.7200	1.5457	4.210	0.0000	0.0000
2023/10/31	2032	01/08/2024	11.14 Put	Bond Future	5284.9500	5.2850	5142.0000	5.1420	2.705	0.0000	0.0000
2023/10/31	2032	01/08/2024	11.15 Call	Bond Future	1497.9900	1.4980	1560.8800	1.5609	4.198	0.0000	0.0000
2023/10/31	2032	01/08/2024	11.15 Put	Bond Future	5253.9800	5.2540	5111.4800	5.1115	2.712	0.0000	0.0000
2023/10/31	2032	01/08/2024	11.13 Call	Bond Future	1468.9300	1.4689	1530.9300	1.5309	4.221	0.0000	0.0000
2023/10/31	2032	01/08/2024	11.13 Put	Bond Future	5316.3100	5.3163	5172.9200	5.1729	2.697	0.0000	0.0000
2023/10/31	2032	01/08/2024		Bond Future	11.9968	84.4370	11.9492	84.6424	0.397	0.0000	0.0000
2023/10/31	2032	07/11/2024		Bond Future	12.1496	82.2940	12.0994	82.5045	0.413	0.0000	0.0000
2023/10/31	2032	07/11/2024	11.48 Call	Bond Future	1999.5000	1.9995	2076.4800	2.0765	3.850	0.0000	0.0000
2023/10/31	2032	07/11/2024	11.48 Put	Bond Future	4865.8800	4.8659	4732.3300	4.7323	2.745	0.0000	0.0000
2023/10/31	2032	07/11/2024	11.49 Call	Bond Future	2016.1700	2.0162	2093.5900	2.0936	3.840	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	2032	07/11/2024	11.49 Put	Bond Future	4838.8000	4.8388	4705.6900	4.7057	2.751	0.0000	0.0000
2023/10/31	2032	07/11/2024	11.47 Call	Bond Future	1982.9000	1.9829	2059.4500	2.0595	3.861	0.0000	0.0000
2023/10/31	2032	07/11/2024	11.47 Put	Bond Future	4893.0700	4.8931	4759.0900	4.7591	2.738	0.0000	0.0000
2023/10/31	2032	07/11/2024	13.36 Call	Bond Future	6536.6400	6.5366	6685.9300	6.6859	2.284	0.0000	0.0000
2023/10/31	2032	07/11/2024	13.36 Put	Bond Future	1668.0700	1.6681	1606.8300	1.6068	3.671	0.0000	0.0000
2023/10/31	2032	07/11/2024	11.64 Put	Bond Future	4445.7000	4.4457	4319.1500	4.3192	2.847	0.0000	0.0000
2023/10/31	2032	07/11/2024	11.64 Call	Bond Future	2275.9400	2.2759	2359.9200	2.3599	3.690	0.0000	0.0000
2023/10/31	2033	02/11/2023		Bond Future	115.7531	115.7531	115.7527	115.7527	0.000	0.0000	0.0000
2023/10/31	2033	01/02/2024		Bond Future	118.3332	118.3332	118.3322	118.3322	0.001	0.0000	0.0000
2023/10/31	2033	02/05/2024		Bond Future	119.5318	119.5318	119.5309	119.5309	0.001	0.0000	0.0000
2023/10/31	2033	01/08/2024		Bond Future	122.2257	122.2257	122.2249	122.2249	0.001	0.0000	0.0000
2023/10/31	2033	07/11/2024		Bond Future	123.6902	123.6902	123.6899	123.6899	0.000	0.0000	0.0000
2023/10/31	2037	02/11/2023		Bond Future	12.6175	76.0863	12.5810	76.2727	0.290	0.0000	0.0000
2023/10/31	2037	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2037	02/11/2023	11.56 Put	Bond Future	5684.2300	5.6842	5497.7900	5.4978	3.280	0.0000	0.0000
2023/10/31	2037	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2037	02/11/2023	11.57 Put	Bond Future	5627.5200	5.6275	5441.0800	5.4411	3.313	0.0000	0.0000
2023/10/31	2037	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2037	02/11/2023	11.55 Put	Bond Future	5741.0000	5.7410	5554.5600	5.5546	3.248	0.0000	0.0000
2023/10/31	2037	02/11/2023	13.89 Call	Bond Future	6074.8300	6.0748	6261.2700	6.2613	3.069	0.0000	0.0000
2023/10/31	2037	02/11/2023	13.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2037	02/11/2023	12.52 Put	Bond Future	671.2900	0.6713	483.6500	0.4837	27.952	0.0000	0.0000
2023/10/31	2037	02/11/2023	12.52 Call	Bond Future	172.4800	0.1725	171.2800	0.1713	0.696	0.0000	0.0000
2023/10/31	2037	02/11/2023	12.02 Put	Bond Future	3135.5500	3.1356	2949.0700	2.9491	5.947	0.0000	0.0000
2023/10/31	2037	02/11/2023	12.02 Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/31	2037	01/02/2024	13.93 Call	Bond Future	6122.4000	6.1224	6274.2800	6.2743	2.481	0.0000	0.0000
2023/10/31	2037	01/02/2024	13.93 Put	Bond Future	554.9800	0.5550	516.7300	0.5167	6.892	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.93 Call	Bond Future	2664.7500	2.6648	2764.8200	2.7648	3.755	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.93 Put	Bond Future	1766.9700	1.7670	1676.9100	1.6769	5.097	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.09 Put	Bond Future	4184.7800	4.1848	4037.2200	4.0372	3.526	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.09 Call	Bond Future	781.7400	0.7817	824.3100	0.8243	5.446	0.0000	0.0000
2023/10/31	2037	01/02/2024		Bond Future	12.7487	73.5071	12.7107	73.6972	0.298	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.32 Call	Bond Future	1165.3100	1.1653	1222.8800	1.2229	4.940	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.32 Put	Bond Future	3354.2100	3.3542	3221.6500	3.2217	3.952	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.33 Call	Bond Future	1184.5500	1.1846	1242.8100	1.2428	4.918	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.33 Put	Bond Future	3321.3000	3.3213	3189.4300	3.1894	3.970	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.31 Call	Bond Future	1146.2600	1.1463	1203.1400	1.2031	4.962	0.0000	0.0000
2023/10/31	2037	01/02/2024	12.31 Put	Bond Future	3387.3600	3.3874	3254.1100	3.2541	3.934	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/31	2037	02/05/2024		Bond Future	12.8844	75.1430	12.8449	75.3374	0.307	0.0000	0.0000
2023/10/31	2037	02/05/2024	11.44 Call	Bond Future	531.7200	0.5317	557.9600	0.5580	4.935	0.0000	0.0000
2023/10/31	2037	02/05/2024	11.44 Put	Bond Future	8158.3300	8.1583	7990.1000	7.9901	2.062	0.0000	0.0000
2023/10/31	2037	02/05/2024	11.45 Call	Bond Future	539.3700	0.5394	565.9400	0.5659	4.926	0.0000	0.0000
2023/10/31	2037	02/05/2024	11.45 Put	Bond Future	8109.2800	8.1093	7941.3800	7.9414	2.070	0.0000	0.0000
2023/10/31	2037	02/05/2024	11.43 Call	Bond Future	524.1500	0.5242	550.0700	0.5501	4.945	0.0000	0.0000
2023/10/31	2037	02/05/2024	11.43 Put	Bond Future	8207.5100	8.2075	8038.9600	8.0390	2.054	0.0000	0.0000
2023/10/31	2037	01/08/2024	12.10 Call	Bond Future	1640.4300	1.6404	1698.8000	1.6988	3.558	0.0000	0.0000
2023/10/31	2037	01/08/2024	12.10 Put	Bond Future	6324.7500	6.3248	6184.1300	6.1841	2.223	0.0000	0.0000
2023/10/31	2037	01/08/2024	12.11 Call	Bond Future	1656.8700	1.6569	1715.6600	1.7157	3.548	0.0000	0.0000
2023/10/31	2037	01/08/2024	12.11 Put	Bond Future	6288.4700	6.2885	6148.2700	6.1483	2.229	0.0000	0.0000
2023/10/31	2037	01/08/2024	12.09 Call	Bond Future	1624.1000	1.6241	1682.0400	1.6820	3.568	0.0000	0.0000
2023/10/31	2037	01/08/2024	12.09 Put	Bond Future	6361.1900	6.3612	6220.1400	6.2201	2.217	0.0000	0.0000
2023/10/31	2037	01/08/2024		Bond Future	13.0294	72.5624	12.9881	72.7614	0.317	0.0000	0.0000
2023/10/31	2037	01/08/2024	13.82 Call	Bond Future	5898.3200	5.8983	6026.9800	6.0270	2.181	0.0000	0.0000
2023/10/31	2037	01/08/2024	13.82 Put	Bond Future	2234.4100	2.2344	2164.0800	2.1641	3.148	0.0000	0.0000
2023/10/31	2037	01/08/2024	13.17 Call	Bond Future	3993.8000	3.9938	4098.3800	4.0984	2.619	0.0000	0.0000
2023/10/31	2037	01/08/2024	13.17 Put	Bond Future	3321.3300	3.3213	3226.9200	3.2269	2.843	0.0000	0.0000
2023/10/31	2037	07/11/2024		Bond Future	13.1853	74.3015	13.1422	74.5054	0.327	0.0000	0.0000
2023/10/31	2037	07/11/2024	12.58 Call	Bond Future	2536.7600	2.5368	2615.1100	2.6151	3.089	0.0000	0.0000
2023/10/31	2037	07/11/2024	12.58 Put	Bond Future	5478.5300	5.4785	5352.9200	5.3529	2.293	0.0000	0.0000
2023/10/31	2037	07/11/2024	12.59 Call	Bond Future	2556.6500	2.5567	2635.4000	2.6354	3.080	0.0000	0.0000
2023/10/31	2037	07/11/2024	12.59 Put	Bond Future	5448.4100	5.4484	5323.2000	5.3232	2.298	0.0000	0.0000
2023/10/31	2037	07/11/2024	12.57 Call	Bond Future	2517.2600	2.5173	2595.1900	2.5952	3.096	0.0000	0.0000
2023/10/31	2037	07/11/2024	12.57 Put	Bond Future	5509.0800	5.5091	5383.0500	5.3831	2.288	0.0000	0.0000
2023/10/31	2038	02/11/2023		Bond Future	125.4204	125.4204	123.4408	123.4408	1.578	0.0000	0.0000
2023/10/31	2038	01/02/2024		Bond Future	126.1945	126.1945	124.1701	124.1701	1.604	0.0000	0.0000
2023/10/31	2038	02/05/2024		Bond Future	129.0335	129.0335	126.9637	126.9637	1.604	0.0000	0.0000
2023/10/31	2038	01/08/2024		Bond Future	129.8742	129.8742	127.7581	127.7581	1.629	0.0000	0.0000
2023/10/31	2038	07/11/2024		Bond Future	133.0225	133.0225	130.8553	130.8553	1.629	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.50 Put	Bond Future	7677.3600	7.6774	7427.3800	7.4274	3.256	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2040	02/11/2023	12.10 Put	Bond Future	4060.5000	4.0605	3810.5200	3.8105	6.156	0.0000	0.0000
2023/10/31	2040	02/11/2023	12.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2040	02/11/2023	12.97 Call	Bond Future	885.2900	0.8853	1048.6800	1.0487	18.456	0.0000	0.0000
2023/10/31	2040	02/11/2023	12.97 Put	Bond Future	129.6000	0.1296	43.0100	0.0430	66.813	0.0000	0.0000
2023/10/31	2040	02/11/2023	13.10 Call	Bond Future	1470.5300	1.4705	1691.2700	1.6913	15.011	0.0000	0.0000
2023/10/31	2040	02/11/2023	13.10 Put	Bond Future	35.6100	0.0356	6.3700	0.0064	82.112	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	2040	02/11/2023	13.90 Call	Bond Future	5401.7300	5.4017	5651.7100	5.6517	4.628	0.0000	0.0000
2023/10/31	2040	02/11/2023	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.59 Put	Bond Future	7118.4600	7.1185	6868.4800	6.8685	3.512	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.60 Put	Bond Future	7056.7300	7.0567	6806.7500	6.8068	3.542	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.58 Put	Bond Future	7180.2700	7.1803	6930.2900	6.9303	3.481	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.80 Put	Bond Future	5837.1400	5.8371	5587.1600	5.5872	4.283	0.0000	0.0000
2023/10/31	2040	02/11/2023	11.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2040	02/11/2023	12.60 Put	Bond Future	1279.5000	1.2795	1023.7800	1.0238	19.986	0.0000	0.0000
2023/10/31	2040	02/11/2023	12.60 Call	Bond Future	45.7800	0.0458	40.0400	0.0400	12.538	0.0000	0.0000
2023/10/31	2040	02/11/2023	13.64 Call	Bond Future	4151.5300	4.1515	4401.5000	4.4015	6.021	0.0000	0.0000
2023/10/31	2040	02/11/2023	13.64 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/31	2040	02/11/2023		Bond Future	12.8276	76.5138	12.7810	76.7638	0.363	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.34 Call	Bond Future	886.6800	0.8867	950.1900	0.9502	7.163	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.34 Put	Bond Future	4262.9500	4.2630	4071.4200	4.0714	4.493	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.35 Call	Bond Future	902.8300	0.9028	967.2100	0.9672	7.131	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.35 Put	Bond Future	4222.7300	4.2227	4032.0700	4.0321	4.515	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.33 Call	Bond Future	870.7200	0.8707	933.3600	0.9334	7.194	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.33 Put	Bond Future	4303.4200	4.3034	4111.0200	4.1110	4.471	0.0000	0.0000
2023/10/31	2040	01/02/2024		Bond Future	12.9601	73.6938	12.9117	73.9488	0.373	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.30 Put	Bond Future	4426.3400	4.4263	4231.3800	4.2314	4.405	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.30 Call	Bond Future	823.9600	0.8240	884.0400	0.8840	7.292	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.90 Put	Bond Future	2420.6400	2.4206	2281.5600	2.2816	5.746	0.0000	0.0000
2023/10/31	2040	01/02/2024	12.90 Call	Bond Future	2103.7400	2.1037	2219.7000	2.2197	5.512	0.0000	0.0000
2023/10/31	2040	01/02/2024	13.90 Call	Bond Future	5474.3700	5.4744	5667.8200	5.6678	3.534	0.0000	0.0000
2023/10/31	2040	01/02/2024	13.90 Put	Bond Future	787.3000	0.7873	725.7100	0.7257	7.823	0.0000	0.0000
2023/10/31	2040	02/05/2024		Bond Future	13.0966	75.3338	13.0462	75.5946	0.385	0.0000	0.0000
2023/10/31	2040	02/05/2024	11.61 Call	Bond Future	531.4900	0.5315	566.4900	0.5665	6.585	0.0000	0.0000
2023/10/31	2040	02/05/2024	11.61 Put	Bond Future	8891.6100	8.8916	8665.7400	8.6657	2.540	0.0000	0.0000
2023/10/31	2040	02/05/2024	11.62 Call	Bond Future	539.2900	0.5393	574.7200	0.5747	6.570	0.0000	0.0000
2023/10/31	2040	02/05/2024	11.62 Put	Bond Future	8838.3000	8.8383	8612.8600	8.6129	2.551	0.0000	0.0000
2023/10/31	2040	02/05/2024	11.60 Call	Bond Future	523.7700	0.5238	558.3400	0.5583	6.600	0.0000	0.0000
2023/10/31	2040	02/05/2024	11.60 Put	Bond Future	8945.0800	8.9451	8718.7800	8.7188	2.530	0.0000	0.0000
2023/10/31	2040	01/08/2024	12.33 Call	Bond Future	1774.7400	1.7747	1856.2800	1.8563	4.594	0.0000	0.0000
2023/10/31	2040	01/08/2024	12.33 Put	Bond Future	6638.4800	6.6385	6453.1800	6.4532	2.791	0.0000	0.0000
2023/10/31	2040	01/08/2024	12.34 Call	Bond Future	1792.5000	1.7925	1874.6200	1.8746	4.581	0.0000	0.0000
2023/10/31	2040	01/08/2024	12.34 Put	Bond Future	6600.1800	6.6002	6415.4600	6.4155	2.799	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	2040	01/08/2024	12.32 Call	Bond Future	1757.3100	1.7573	1838.2800	1.8383	4.608	0.0000	0.0000
2023/10/31	2040	01/08/2024	12.32 Put	Bond Future	6677.1800	6.6772	6491.3100	6.4913	2.784	0.0000	0.0000
2023/10/31	2040	01/08/2024		Bond Future	13.2421	72.5070	13.1895	72.7739	0.397	0.0000	0.0000
2023/10/31	2040	07/11/2024		Bond Future	13.3979	74.2445	13.3430	74.5180	0.409	0.0000	0.0000
2023/10/31	2040	07/11/2024	12.85 Call	Bond Future	2939.2600	2.9393	3050.5900	3.0506	3.788	0.0000	0.0000
2023/10/31	2040	07/11/2024	12.85 Put	Bond Future	5745.5500	5.7456	5583.4000	5.5834	2.822	0.0000	0.0000
2023/10/31	2040	07/11/2024	12.86 Call	Bond Future	2960.5000	2.9605	3072.3700	3.0724	3.779	0.0000	0.0000
2023/10/31	2040	07/11/2024	12.86 Put	Bond Future	5714.0400	5.7140	5552.4300	5.5524	2.828	0.0000	0.0000
2023/10/31	2040	07/11/2024	12.84 Call	Bond Future	2917.8000	2.9178	3028.5900	3.0286	3.797	0.0000	0.0000
2023/10/31	2040	07/11/2024	12.84 Put	Bond Future	5776.9000	5.7769	5614.2100	5.6142	2.816	0.0000	0.0000
2023/10/31	2044	02/11/2023	12.00 Put	Bond Future	5153.6900	5.1537	4958.8200	4.9588	3.781	0.0000	0.0000
2023/10/31	2044	02/11/2023	12.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2044	02/11/2023	12.75 Call	Bond Future	90.7500	0.0908	80.7400	0.0807	11.030	0.0000	0.0000
2023/10/31	2044	02/11/2023	12.75 Put	Bond Future	963.8900	0.9639	759.0100	0.7590	21.256	0.0000	0.0000
2023/10/31	2044	02/11/2023	13.00 Call	Bond Future	661.2300	0.6612	748.1700	0.7482	13.148	0.0000	0.0000
2023/10/31	2044	02/11/2023	13.00 Put	Bond Future	197.7800	0.1978	89.8500	0.0899	54.571	0.0000	0.0000
2023/10/31	2044	02/11/2023		Bond Future	12.9124	72.6484	12.8759	72.8433	0.283	0.0000	0.0000
2023/10/31	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2044	02/11/2023	11.56 Put	Bond Future	7869.2800	7.8693	7674.4100	7.6744	2.476	0.0000	0.0000
2023/10/31	2044	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2044	02/11/2023	11.57 Put	Bond Future	7805.7800	7.8058	7610.9100	7.6109	2.496	0.0000	0.0000
2023/10/31	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	2044	02/11/2023	11.55 Put	Bond Future	7932.8700	7.9329	7738.0000	7.7380	2.456	0.0000	0.0000
2023/10/31	2044	01/02/2024	12.28 Call	Bond Future	684.8800	0.6849	723.2600	0.7233	5.604	0.0000	0.0000
2023/10/31	2044	01/02/2024	12.28 Put	Bond Future	4867.0600	4.8671	4706.6400	4.7066	3.296	0.0000	0.0000
2023/10/31	2044	01/02/2024	12.29 Call	Bond Future	698.5500	0.6986	737.5400	0.7375	5.582	0.0000	0.0000
2023/10/31	2044	01/02/2024	12.29 Put	Bond Future	4823.1000	4.8231	4663.2900	4.6633	3.313	0.0000	0.0000
2023/10/31	2044	01/02/2024	12.27 Call	Bond Future	671.3900	0.6714	709.1700	0.7092	5.627	0.0000	0.0000
2023/10/31	2044	01/02/2024	12.27 Put	Bond Future	4911.2800	4.9113	4750.2600	4.7503	3.279	0.0000	0.0000
2023/10/31	2044	01/02/2024		Bond Future	13.0416	69.8682	13.0036	70.0670	0.291	0.0000	0.0000
2023/10/31	2044	01/02/2024	13.25 Call	Bond Future	2898.1400	2.8981	3004.5800	3.0046	3.673	0.0000	0.0000
2023/10/31	2044	01/02/2024	13.25 Put	Bond Future	1822.9300	1.8229	1730.5700	1.7306	5.067	0.0000	0.0000
2023/10/31	2044	02/05/2024		Bond Future	13.1742	71.4231	13.1347	71.6264	0.300	0.0000	0.0000
2023/10/31	2044	02/05/2024	11.66 Call	Bond Future	502.3500	0.5024	527.3400	0.5273	4.975	0.0000	0.0000
2023/10/31	2044	02/05/2024	11.66 Put	Bond Future	9089.5600	9.0896	8911.2600	8.9113	1.962	0.0000	0.0000
2023/10/31	2044	02/05/2024	11.67 Call	Bond Future	509.9300	0.5099	535.2400	0.5352	4.963	0.0000	0.0000
2023/10/31	2044	02/05/2024	11.67 Put	Bond Future	9034.7000	9.0347	8856.7200	8.8567	1.970	0.0000	0.0000
2023/10/31	2044	02/05/2024	11.65 Call	Bond Future	494.8600	0.4949	519.5300	0.5195	4.985	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	2044	02/05/2024	11.65 Put	Bond Future	9144.5900	9.1446	8965.9700	8.9660	1.953	0.0000	0.0000
2023/10/31	2044	01/08/2024	12.29 Call	Bond Future	1590.9400	1.5909	1648.2900	1.6483	3.605	0.0000	0.0000
2023/10/31	2044	01/08/2024	12.29 Put	Bond Future	7111.0500	7.1111	6960.3800	6.9604	2.119	0.0000	0.0000
2023/10/31	2044	01/08/2024	12.30 Call	Bond Future	1607.5300	1.6075	1665.3200	1.6653	3.595	0.0000	0.0000
2023/10/31	2044	01/08/2024	12.30 Put	Bond Future	7070.2300	7.0702	6920.0000	6.9200	2.125	0.0000	0.0000
2023/10/31	2044	01/08/2024	12.28 Call	Bond Future	1574.4500	1.5745	1631.3700	1.6314	3.615	0.0000	0.0000
2023/10/31	2044	01/08/2024	12.28 Put	Bond Future	7152.0300	7.1520	7000.9300	7.0009	2.113	0.0000	0.0000
2023/10/31	2044	01/08/2024		Bond Future	13.3152	68.6344	13.2741	68.8424	0.309	0.0000	0.0000
2023/10/31	2044	07/11/2024	12.91 Call	Bond Future	2939.0400	2.9390	3024.4900	3.0245	2.907	0.0000	0.0000
2023/10/31	2044	07/11/2024	12.91 Put	Bond Future	5787.2000	5.7872	5659.4300	5.6594	2.208	0.0000	0.0000
2023/10/31	2044	07/11/2024	12.92 Call	Bond Future	2960.4200	2.9604	3046.2900	3.0463	2.901	0.0000	0.0000
2023/10/31	2044	07/11/2024	12.92 Put	Bond Future	5755.5800	5.7556	5628.2300	5.6282	2.213	0.0000	0.0000
2023/10/31	2044	07/11/2024	12.90 Call	Bond Future	2917.7400	2.9177	3002.7700	3.0028	2.914	0.0000	0.0000
2023/10/31	2044	07/11/2024	12.90 Put	Bond Future	5818.9700	5.8190	5690.7800	5.6908	2.203	0.0000	0.0000
2023/10/31	2044	07/11/2024		Bond Future	13.4659	70.2789	13.4229	70.4922	0.319	0.0000	0.0000
2023/10/31	2046	02/11/2023		Bond Future	105.3634	105.3634	104.4094	104.4094	0.905	0.0000	0.0000
2023/10/31	2046	01/02/2024		Bond Future	107.7119	107.7119	106.7361	106.7361	0.906	0.0000	0.0000
2023/10/31	2046	02/05/2024		Bond Future	107.9863	107.9863	106.9885	106.9885	0.924	0.0000	0.0000
2023/10/31	2046	01/08/2024		Bond Future	110.4195	110.4195	109.3996	109.3996	0.924	0.0000	0.0000
2023/10/31	2046	07/11/2024		Bond Future	110.8946	110.8946	109.8500	109.8500	0.942	0.0000	0.0000
2023/10/31	2050	02/11/2023		Bond Future	107.0603	107.0603	106.0001	106.0001	0.990	0.0000	0.0000
2023/10/31	2050	01/02/2024		Bond Future	107.1930	107.1930	106.1086	106.1086	1.012	0.0000	0.0000
2023/10/31	2050	02/05/2024		Bond Future	109.6047	109.6047	108.4959	108.4959	1.012	0.0000	0.0000
2023/10/31	2050	01/08/2024		Bond Future	109.7713	109.7713	108.6377	108.6377	1.033	0.0000	0.0000
2023/10/31	2050	07/11/2024		Bond Future	112.4320	112.4320	111.2713	111.2713	1.032	0.0000	0.0000
2023/10/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	AL37	02/11/2023		Index Future	898.5340	898.5340	899.5500	899.5500	0.113	0.0000	0.0000
2023/10/31	AL37	01/02/2024		Index Future	918.3280	918.3280	919.3630	919.3630	0.113	0.0000	0.0000
2023/10/31	AL37	02/05/2024		Index Future	938.7740	938.7740	939.8330	939.8330	0.113	0.0000	0.0000
2023/10/31	AL37	01/08/2024		Index Future	959.7240	959.7240	960.8080	960.8080	0.113	0.0000	0.0000
2023/10/31	AL37	07/11/2024		Index Future	982.7850	982.7850	983.8970	983.8970	0.113	0.0000	0.0000
2023/10/31	AL7T	02/11/2023		Index Future	1009.3640	1009.3640	1011.7280	1011.7280	0.234	0.0000	0.0000
2023/10/31	AL7T	01/02/2024		Index Future	1031.6000	1031.6000	1034.0110	1034.0110	0.234	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	AL7T	02/05/2024		Index Future	1054.5680	1054.5680	1057.0340	1057.0340	0.234	0.0000	0.0000
2023/10/31	AL7T	01/08/2024		Index Future	1078.1010	1078.1010	1080.6250	1080.6250	0.234	0.0000	0.0000
2023/10/31	AL7T	07/11/2024		Index Future	1104.0070	1104.0070	1106.5930	1106.5930	0.234	0.0000	0.0000
2023/10/31	ALBI	02/11/2023		Index Future	883.6600	883.6600	885.6550	885.6550	0.226	0.0000	0.0000
2023/10/31	ALBI	01/02/2024		Index Future	903.1280	903.1280	905.1610	905.1610	0.225	0.0000	0.0000
2023/10/31	ALBI	02/05/2024		Index Future	923.2350	923.2350	925.3150	925.3150	0.225	0.0000	0.0000
2023/10/31	ALBI	01/08/2024		Index Future	943.8380	943.8380	945.9660	945.9660	0.225	0.0000	0.0000
2023/10/31	ALBI	07/11/2024		Index Future	966.5170	966.5170	968.6990	968.6990	0.226	0.0000	0.0000
2023/10/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/31	ES33	02/11/2023		Bond Future	13.0594	70.7351	13.0224	70.8930	0.283	0.0000
2023/10/31	ES33	01/02/2024		Bond Future	13.2250	72.3117	13.1865	72.4728	0.291	0.0000
2023/10/31	ES33	02/05/2024		Bond Future	13.3927	70.1393	13.3524	70.3040	0.301	0.0000
2023/10/31	ES33	01/08/2024		Bond Future	13.5679	71.7191	13.5257	71.8877	0.310	0.0000
2023/10/31	ES33	07/11/2024		Bond Future	13.7752	69.6518	13.7309	69.8247	0.322	0.0000
2023/10/31	ES42	02/11/2023		Bond Future	13.5085	66.5342	13.4567	66.7843	0.383	0.0000
2023/10/31	ES42	01/02/2024		Bond Future	13.6583	68.0172	13.6045	68.2726	0.394	0.0000
2023/10/31	ES42	02/05/2024		Bond Future	13.8154	65.2848	13.7593	65.5461	0.407	0.0000
2023/10/31	ES42	01/08/2024		Bond Future	13.9755	66.7547	13.9169	67.0220	0.419	0.0000
2023/10/31	ES42	07/11/2024		Bond Future	14.1612	64.1024	14.0998	64.3763	0.433	0.0000
2023/10/31	GOVI	02/11/2023		GOVI	870.7750	870.7750	872.7350	872.7350	0.225	0.0000
2023/10/31	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/31	GOVI	02/11/2023	885.81 Put	GOVI	150350.0000	15.0350	130750.0000	13.0750	13.036	0.0000
2023/10/31	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/31	GOVI	02/11/2023	885.82 Put	GOVI	150450.0000	15.0450	130850.0000	13.0850	13.028	0.0000
2023/10/31	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/31	GOVI	02/11/2023	885.80 Put	GOVI	150250.0000	15.0250	130650.0000	13.0650	13.045	0.0000
2023/10/31	GOVI	01/02/2024	879.99 Call	GOVI	99690.0000	9.9690	119670.0000	11.9670	20.042	0.0000
2023/10/31	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/31	GOVI	01/02/2024	880.00 Call	GOVI	99590.0000	9.9590	119570.0000	11.9570	20.062	0.0000
2023/10/31	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/31	GOVI	01/02/2024	879.98 Call	GOVI	99790.0000	9.9790	119770.0000	11.9770	20.022	0.0000
2023/10/31	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/31	GOVI	01/02/2024		GOVI	889.9590	889.9590	891.9570	891.9570	0.225	0.0000	0.0000
2023/10/31	GOVI	02/05/2024		GOVI	909.7730	909.7730	911.8170	911.8170	0.225	0.0000	0.0000
2023/10/31	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	GOVI	02/05/2024	950.98 Put	GOVI	412070.0000	41.2070	391630.0000	39.1630	4.960	0.0000	0.0000
2023/10/31	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	GOVI	02/05/2024	950.99 Put	GOVI	412170.0000	41.2170	391730.0000	39.1730	4.959	0.0000	0.0000
2023/10/31	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	GOVI	02/05/2024	950.97 Put	GOVI	411970.0000	41.1970	391530.0000	39.1530	4.962	0.0000	0.0000
2023/10/31	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	GOVI	01/08/2024	943.38 Put	GOVI	133050.0000	13.3050	112140.0000	11.2140	15.716	0.0000	0.0000
2023/10/31	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	GOVI	01/08/2024	943.39 Put	GOVI	133150.0000	13.3150	112240.0000	11.2240	15.704	0.0000	0.0000
2023/10/31	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	GOVI	01/08/2024	943.37 Put	GOVI	132950.0000	13.2950	112040.0000	11.2040	15.728	0.0000	0.0000
2023/10/31	GOVI	01/08/2024		GOVI	930.0750	930.0750	932.1660	932.1660	0.225	0.0000	0.0000
2023/10/31	GOVI	07/11/2024		GOVI	952.4240	952.4240	954.5670	954.5670	0.225	0.0000	0.0000
2023/10/31	GOVI	07/11/2024	948.79 Call	GOVI	36340.0000	3.6340	57770.0000	5.7770	58.971	0.0000	0.0000
2023/10/31	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	GOVI	07/11/2024	948.80 Call	GOVI	36240.0000	3.6240	57670.0000	5.7670	59.134	0.0000	0.0000
2023/10/31	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	GOVI	07/11/2024	948.78 Call	GOVI	36440.0000	3.6440	57870.0000	5.7870	58.809	0.0000	0.0000
2023/10/31	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/31	IGOV	02/11/2023		Index Future	324.1850	324.1850	322.5460	322.5460	0.506	0.0000	0.0000
2023/10/31	IGOV	01/02/2024		Index Future	331.4070	331.4070	329.7310	329.7310	0.506	0.0000	0.0000
2023/10/31	IGOV	02/05/2024		Index Future	338.8640	338.8640	337.1510	337.1510	0.506	0.0000	0.0000
2023/10/31	IGOV	01/08/2024		Index Future	346.5040	346.5040	344.7520	344.7520	0.506	0.0000	0.0000
2023/10/31	IGOV	07/11/2024		Index Future	354.9110	354.9110	353.1170	353.1170	0.505	0.0000	0.0000
2023/10/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/31	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/31	JBAF	18/10/2023		Jibar Tradeable Future	8.3420	8.3420	8.3420	91.6580	0.000	0.0000	0.0000
2023/10/31	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/10/31	JBAF	20/12/2023		Jibar Tradeable Future	8.4600	91.5400	8.4500	91.5500	0.118	0.0000	0.0000
2023/10/31	JBAF	17/01/2024		Jibar Tradeable Future	8.4600	91.5400	8.4500	91.5500	0.118	0.0000	0.0000
2023/10/31	JBAF	21/02/2024		Jibar Tradeable Future	8.4800	91.5200	8.4700	91.5300	0.118	0.0000	0.0000
2023/10/31	JBAF	20/03/2024		Jibar Tradeable Future	8.4800	91.5200	8.4600	91.5400	0.236	0.0000	0.0000
2023/10/31	JBAF	17/04/2024		Jibar Tradeable Future	8.4400	91.5600	8.4300	91.5700	0.118	0.0000	0.0000
2023/10/31	JBAF	19/06/2024		Jibar Tradeable Future	8.3700	91.6300	8.3500	91.6500	0.239	0.0000	0.0000
2023/10/31	JBAF	18/09/2024		Jibar Tradeable Future	8.3000	91.7000	8.2500	91.7500	0.602	0.0000	0.0000
2023/10/31	JBAF	18/12/2024		Jibar Tradeable Future	8.1600	91.8400	8.1000	91.9000	0.735	0.0000	0.0000
2023/10/31	JBAF	19/03/2025		Jibar Tradeable Future	8.1000	91.9000	8.0400	91.9600	0.741	0.0000	0.0000
2023/10/31	JBAF	18/06/2025		Jibar Tradeable Future	8.0300	91.9700	7.9700	92.0300	0.747	0.0000	0.0000
2023/10/31	JBAF	17/09/2025		Jibar Tradeable Future	8.0300	91.9700	7.9600	92.0400	0.872	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.70 Put	Bond Future	3016.7500	3.0168	2828.5600	2.8286	6.238	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.70 Call	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2023/10/31	R035	02/11/2023	13.59 Call	Bond Future	6368.6500	6.3687	6556.7900	6.5568	2.954	0.0000	0.0000
2023/10/31	R035	02/11/2023	13.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R035	02/11/2023	12.24 Put	Bond Future	455.4700	0.4555	288.6800	0.2887	36.619	0.0000	0.0000
2023/10/31	R035	02/11/2023	12.24 Call	Bond Future	287.4100	0.2874	308.7600	0.3088	7.428	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.74 Put	Bond Future	2800.9500	2.8010	2612.6700	2.6127	6.722	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.74 Call	Bond Future	0.1600	0.0002	0.0200	0.0000	87.500	0.0000	0.0000
2023/10/31	R035	02/11/2023		Bond Future	12.2727	81.1471	12.2361	81.3352	0.298	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.42 Put	Bond Future	4550.5000	4.5505	4362.3600	4.3624	4.134	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.43 Put	Bond Future	4495.0300	4.4950	4306.8900	4.3069	4.186	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.41 Put	Bond Future	4606.0100	4.6060	4417.8700	4.4179	4.085	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	R035	02/11/2023	10.62 Put	Bond Future	9158.9100	9.1589	8970.7700	8.9708	2.054	0.0000	0.0000
2023/10/31	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.12 Put	Bond Future	6238.5900	6.2386	6050.4500	6.0505	3.016	0.0000	0.0000
2023/10/31	R035	02/11/2023	11.12 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R035	02/11/2023	12.85 Call	Bond Future	2885.3300	2.8853	3073.0600	3.0731	6.506	0.0000	0.0000
2023/10/31	R035	02/11/2023	12.85 Put	Bond Future	0.4200	0.0004	0.0100	0.0000	97.619	0.0000	0.0000
2023/10/31	R035	01/02/2024	10.62 Put	Bond Future	9805.0700	9.8051	9617.4000	9.6174	1.914	0.0000	0.0000
2023/10/31	R035	01/02/2024	10.62 Call	Bond Future	54.8700	0.0549	59.0100	0.0590	7.545	0.0000	0.0000
2023/10/31	R035	01/02/2024	11.12 Put	Bond Future	7059.6100	7.0596	6881.4500	6.8815	2.524	0.0000	0.0000
2023/10/31	R035	01/02/2024	11.12 Call	Bond Future	199.7100	0.1997	213.3600	0.2134	6.835	0.0000	0.0000
2023/10/31	R035	01/02/2024	13.46 Call	Bond Future	5666.4200	5.6664	5815.9000	5.8159	2.638	0.0000	0.0000
2023/10/31	R035	01/02/2024	13.46 Put	Bond Future	613.5300	0.6135	571.2000	0.5712	6.899	0.0000	0.0000
2023/10/31	R035	01/02/2024	12.19 Call	Bond Future	1572.6500	1.5727	1645.3200	1.6453	4.621	0.0000	0.0000
2023/10/31	R035	01/02/2024	12.19 Put	Bond Future	2672.9100	2.6729	2553.7700	2.5538	4.457	0.0000	0.0000
2023/10/31	R035	01/02/2024	12.20 Call	Bond Future	1595.7700	1.5958	1669.1700	1.6692	4.600	0.0000	0.0000
2023/10/31	R035	01/02/2024	12.20 Put	Bond Future	2644.8000	2.6448	2526.3900	2.5264	4.477	0.0000	0.0000
2023/10/31	R035	01/02/2024	12.18 Call	Bond Future	1549.8700	1.5499	1621.8100	1.6218	4.642	0.0000	0.0000
2023/10/31	R035	01/02/2024	12.18 Put	Bond Future	2701.4200	2.7014	2581.5500	2.5816	4.437	0.0000	0.0000
2023/10/31	R035	01/02/2024		Bond Future	12.4067	82.9356	12.3687	83.1274	0.307	0.0000	0.0000
2023/10/31	R035	02/05/2024		Bond Future	12.5345	80.2691	12.4948	80.4653	0.317	0.0000	0.0000
2023/10/31	R035	02/05/2024	11.20 Call	Bond Future	606.5600	0.6066	636.3500	0.6364	4.911	0.0000	0.0000
2023/10/31	R035	02/05/2024	11.20 Put	Bond Future	7594.3000	7.5943	7427.8900	7.4279	2.191	0.0000	0.0000
2023/10/31	R035	02/05/2024	11.21 Call	Bond Future	615.0500	0.6151	645.1900	0.6452	4.900	0.0000	0.0000
2023/10/31	R035	02/05/2024	11.21 Put	Bond Future	7547.2800	7.5473	7381.2200	7.3812	2.200	0.0000	0.0000
2023/10/31	R035	02/05/2024	11.19 Call	Bond Future	598.1700	0.5982	627.6100	0.6276	4.922	0.0000	0.0000
2023/10/31	R035	02/05/2024	11.19 Put	Bond Future	7641.4800	7.6415	7474.7200	7.4747	2.182	0.0000	0.0000
2023/10/31	R035	01/08/2024	11.80 Call	Bond Future	1683.0300	1.6830	1743.5000	1.7435	3.593	0.0000	0.0000
2023/10/31	R035	01/08/2024	11.80 Put	Bond Future	6038.9600	6.0390	5898.6400	5.8986	2.324	0.0000	0.0000
2023/10/31	R035	01/08/2024	11.81 Call	Bond Future	1699.9200	1.6999	1760.8300	1.7608	3.583	0.0000	0.0000
2023/10/31	R035	01/08/2024	11.81 Put	Bond Future	6003.7300	6.0037	5863.8500	5.8639	2.330	0.0000	0.0000
2023/10/31	R035	01/08/2024	11.79 Call	Bond Future	1666.2300	1.6662	1726.2700	1.7263	3.603	0.0000	0.0000
2023/10/31	R035	01/08/2024	11.79 Put	Bond Future	6074.3200	6.0743	5933.5700	5.9336	2.317	0.0000	0.0000
2023/10/31	R035	01/08/2024		Bond Future	12.6675	82.0589	12.6260	82.2597	0.327	0.0000	0.0000
2023/10/31	R035	07/11/2024		Bond Future	12.8271	79.5095	12.7836	79.7153	0.339	0.0000	0.0000
2023/10/31	R035	07/11/2024	12.18 Call	Bond Future	2339.6000	2.3396	2415.8900	2.4159	3.261	0.0000	0.0000
2023/10/31	R035	07/11/2024	12.18 Put	Bond Future	5483.6500	5.4837	5354.1200	5.3541	2.362	0.0000	0.0000
2023/10/31	R035	07/11/2024	12.19 Call	Bond Future	2358.4700	2.3585	2435.1800	2.4352	3.253	0.0000	0.0000
2023/10/31	R035	07/11/2024	12.19 Put	Bond Future	5452.6000	5.4526	5323.4900	5.3235	2.368	0.0000	0.0000
2023/10/31	R035	07/11/2024	12.17 Call	Bond Future	2320.5100	2.3205	2396.3700	2.3964	3.269	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	R035	07/11/2024	12.17 Put	Bond Future	5514.5200	5.5145	5384.5600	5.3846	2.357	0.0000	0.0000
2023/10/31	R053	02/11/2023	12.82 Call	Bond Future	497.5000	0.4975	536.9000	0.5369	7.920	0.0000	0.0000
2023/10/31	R053	02/11/2023	12.82 Put	Bond Future	547.3000	0.5473	332.3000	0.3323	39.284	0.0000	0.0000
2023/10/31	R053	02/11/2023	12.83 Call	Bond Future	532.4200	0.5324	578.1900	0.5782	8.597	0.0000	0.0000
2023/10/31	R053	02/11/2023	12.83 Put	Bond Future	512.6800	0.5127	304.0500	0.3041	40.694	0.0000	0.0000
2023/10/31	R053	02/11/2023	12.81 Call	Bond Future	463.9800	0.4640	497.2900	0.4973	7.179	0.0000	0.0000
2023/10/31	R053	02/11/2023	12.81 Put	Bond Future	583.4100	0.5834	362.3200	0.3623	37.896	0.0000	0.0000
2023/10/31	R053	02/11/2023		Bond Future	12.8272	92.0479	12.7907	92.3023	0.285	0.0000	0.0000
2023/10/31	R053	01/02/2024		Bond Future	12.9522	94.0767	12.9143	94.3362	0.293	0.0000	0.0000
2023/10/31	R053	01/02/2024	12.93 Call	Bond Future	2934.6100	2.9346	3052.1400	3.0521	4.005	0.0000	0.0000
2023/10/31	R053	01/02/2024	12.93 Put	Bond Future	3086.1900	3.0862	2944.2400	2.9442	4.600	0.0000	0.0000
2023/10/31	R053	01/02/2024	12.94 Call	Bond Future	2970.7400	2.9707	3089.1900	3.0892	3.987	0.0000	0.0000
2023/10/31	R053	01/02/2024	12.94 Put	Bond Future	3053.8900	3.0539	2912.8600	2.9129	4.618	0.0000	0.0000
2023/10/31	R053	01/02/2024	12.92 Call	Bond Future	2898.6900	2.8987	3015.2800	3.0153	4.022	0.0000	0.0000
2023/10/31	R053	01/02/2024	12.92 Put	Bond Future	3118.7900	3.1188	2975.9000	2.9759	4.582	0.0000	0.0000
2023/10/31	R053	02/05/2024	13.03 Call	Bond Future	4045.4500	4.0455	4170.8600	4.1709	3.100	0.0000	0.0000
2023/10/31	R053	02/05/2024	13.03 Put	Bond Future	4383.6300	4.3836	4243.6700	4.2437	3.193	0.0000	0.0000
2023/10/31	R053	02/05/2024	13.04 Call	Bond Future	4081.1800	4.0812	4207.2500	4.2073	3.089	0.0000	0.0000
2023/10/31	R053	02/05/2024	13.04 Put	Bond Future	4351.9400	4.3519	4212.6400	4.2126	3.201	0.0000	0.0000
2023/10/31	R053	02/05/2024	13.02 Call	Bond Future	4009.5900	4.0096	4134.3200	4.1343	3.111	0.0000	0.0000
2023/10/31	R053	02/05/2024	13.02 Put	Bond Future	4415.2900	4.4153	4274.6500	4.2747	3.185	0.0000	0.0000
2023/10/31	R053	02/05/2024		Bond Future	13.0803	90.3056	13.0408	90.5710	0.302	0.0000	0.0000
2023/10/31	R053	01/08/2024		Bond Future	13.2125	92.3187	13.1713	92.5902	0.312	0.0000	0.0000
2023/10/31	R053	01/08/2024	13.14 Call	Bond Future	4831.8200	4.8318	4962.9000	4.9629	2.713	0.0000	0.0000
2023/10/31	R053	01/08/2024	13.14 Put	Bond Future	5310.8000	5.3108	5170.3700	5.1704	2.644	0.0000	0.0000
2023/10/31	R053	01/08/2024	13.15 Call	Bond Future	4866.4200	4.8664	4998.0700	4.9981	2.705	0.0000	0.0000
2023/10/31	R053	01/08/2024	13.15 Put	Bond Future	5279.0400	5.2790	5139.1800	5.1392	2.649	0.0000	0.0000
2023/10/31	R053	01/08/2024	13.13 Call	Bond Future	4797.3100	4.7973	4927.8200	4.9278	2.720	0.0000	0.0000
2023/10/31	R053	01/08/2024	13.13 Put	Bond Future	5342.7500	5.3428	5201.7500	5.2018	2.639	0.0000	0.0000
2023/10/31	R053	07/11/2024		Bond Future	13.3639	88.6586	13.3208	88.9368	0.323	0.0000	0.0000
2023/10/31	R053	07/11/2024	12.80 Call	Bond Future	3899.1400	3.8991	4010.9300	4.0109	2.867	0.0000	0.0000
2023/10/31	R053	07/11/2024	12.80 Put	Bond Future	7673.1800	7.6732	7506.7700	7.5068	2.169	0.0000	0.0000
2023/10/31	R053	07/11/2024	12.81 Call	Bond Future	3927.0100	3.9270	4039.3400	4.0393	2.860	0.0000	0.0000
2023/10/31	R053	07/11/2024	12.81 Put	Bond Future	7631.4900	7.6315	7465.6200	7.4656	2.173	0.0000	0.0000
2023/10/31	R053	07/11/2024	12.79 Call	Bond Future	3871.3700	3.8714	3982.6200	3.9826	2.874	0.0000	0.0000
2023/10/31	R053	07/11/2024	12.79 Put	Bond Future	7715.0600	7.7151	7548.1100	7.5481	2.164	0.0000	0.0000
2023/10/31	R186	02/11/2023	9.39 Call	Bond Future	226.1700	0.2262	238.0500	0.2381	5.253	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/31	R186	02/11/2023	9.39 Put	Bond Future	100.5900	0.1006	56.1500	0.0562	44.179	0.0000	0.0000
2023/10/31	R186	02/11/2023	9.40 Call	Bond Future	243.9400	0.2439	258.1300	0.2581	5.817	0.0000	0.0000
2023/10/31	R186	02/11/2023	9.40 Put	Bond Future	91.3400	0.0913	49.2100	0.0492	46.124	0.0000	0.0000
2023/10/31	R186	02/11/2023	9.38 Call	Bond Future	209.0900	0.2091	218.7100	0.2187	4.601	0.0000	0.0000
2023/10/31	R186	02/11/2023	9.38 Put	Bond Future	110.5400	0.1105	63.8400	0.0638	42.247	0.0000	0.0000
2023/10/31	R186	02/11/2023		Bond Future	9.3436	107.0344	9.3228	107.0907	0.223	0.0000	0.0000
2023/10/31	R186	02/11/2023	10.42 Call	Bond Future	2862.5900	2.8626	2918.9100	2.9189	1.967	0.0000	0.0000
2023/10/31	R186	02/11/2023	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R186	02/11/2023	9.15 Put	Bond Future	536.7000	0.5367	475.8900	0.4759	11.330	0.0000	0.0000
2023/10/31	R186	02/11/2023	9.15 Call	Bond Future	11.0600	0.0111	6.5700	0.0066	40.597	0.0000	0.0000
2023/10/31	R186	01/02/2024	9.51 Call	Bond Future	989.7200	0.9897	1017.9800	1.0180	2.855	0.0000	0.0000
2023/10/31	R186	01/02/2024	9.51 Put	Bond Future	668.7900	0.6688	640.0700	0.6401	4.294	0.0000	0.0000
2023/10/31	R186	01/02/2024	9.52 Call	Bond Future	1004.7800	1.0048	1033.3200	1.0333	2.840	0.0000	0.0000
2023/10/31	R186	01/02/2024	9.52 Put	Bond Future	658.8300	0.6588	630.3900	0.6304	4.317	0.0000	0.0000
2023/10/31	R186	01/02/2024	9.50 Call	Bond Future	974.9800	0.9750	1002.9600	1.0030	2.870	0.0000	0.0000
2023/10/31	R186	01/02/2024	9.50 Put	Bond Future	679.0800	0.6791	650.0800	0.6501	4.270	0.0000	0.0000
2023/10/31	R186	01/02/2024		Bond Future	9.3820	104.0838	9.3593	104.1408	0.242	0.0000	0.0000
2023/10/31	R186	02/05/2024		Bond Future	9.4180	106.4006	9.3927	106.4590	0.268	0.0000	0.0000
2023/10/31	R186	02/05/2024	10.40 Call	Bond Future	2684.1900	2.6842	2726.4800	2.7265	1.576	0.0000	0.0000
2023/10/31	R186	02/05/2024	10.40 Put	Bond Future	442.4000	0.4424	426.2800	0.4263	3.644	0.0000	0.0000
2023/10/31	R186	02/05/2024	9.73 Put	Bond Future	817.1200	0.8171	791.2700	0.7913	3.164	0.0000	0.0000
2023/10/31	R186	02/05/2024	9.73 Call	Bond Future	1536.3100	1.5363	1568.8700	1.5689	2.119	0.0000	0.0000
2023/10/31	R186	02/05/2024	8.00 Call	Bond Future	114.7100	0.1147	119.3100	0.1193	4.010	0.0000	0.0000
2023/10/31	R186	02/05/2024	8.00 Put	Bond Future	3465.3300	3.4653	3411.5200	3.4115	1.553	0.0000	0.0000
2023/10/31	R186	02/05/2024	8.01 Call	Bond Future	116.5800	0.1166	121.2600	0.1213	4.014	0.0000	0.0000
2023/10/31	R186	02/05/2024	8.01 Put	Bond Future	3443.0800	3.4431	3389.3500	3.3894	1.561	0.0000	0.0000
2023/10/31	R186	02/05/2024	7.99 Call	Bond Future	112.8600	0.1129	117.3900	0.1174	4.014	0.0000	0.0000
2023/10/31	R186	02/05/2024	7.99 Put	Bond Future	3487.6000	3.4876	3433.7200	3.4337	1.545	0.0000	0.0000
2023/10/31	R186	01/08/2024	8.69 Call	Bond Future	488.9800	0.4890	504.5100	0.5045	3.176	0.0000	0.0000
2023/10/31	R186	01/08/2024	8.69 Put	Bond Future	2133.0800	2.1331	2088.6900	2.0887	2.081	0.0000	0.0000
2023/10/31	R186	01/08/2024	8.70 Call	Bond Future	496.1800	0.4962	511.8600	0.5119	3.160	0.0000	0.0000
2023/10/31	R186	01/08/2024	8.70 Put	Bond Future	2118.7000	2.1187	2074.4600	2.0745	2.088	0.0000	0.0000
2023/10/31	R186	01/08/2024	8.68 Call	Bond Future	481.8500	0.4819	497.2100	0.4972	3.188	0.0000	0.0000
2023/10/31	R186	01/08/2024	8.68 Put	Bond Future	2147.5300	2.1475	2102.9700	2.1030	2.075	0.0000	0.0000
2023/10/31	R186	01/08/2024		Bond Future	9.4597	103.4638	9.4314	103.5237	0.299	0.0000	0.0000
2023/10/31	R186	07/11/2024	9.14 Call	Bond Future	949.8900	0.9499	974.1700	0.9742	2.556	0.0000	0.0000
2023/10/31	R186	07/11/2024	9.14 Put	Bond Future	1669.3600	1.6694	1631.9700	1.6320	2.240	0.0000	0.0000
2023/10/31	R186	07/11/2024	9.15 Call	Bond Future	959.3300	0.9593	983.7500	0.9838	2.546	0.0000	0.0000
2023/10/31	R186	07/11/2024	9.15 Put	Bond Future	1659.7000	1.6597	1622.4500	1.6225	2.244	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/31	R186	07/11/2024	9.13 Call	Bond Future	940.5000	0.9405	964.6300	0.9646	2.566	0.0000	0.0000
2023/10/31	R186	07/11/2024	9.13 Put	Bond Future	1679.0800	1.6791	1641.5400	1.6415	2.236	0.0000	0.0000
2023/10/31	R186	07/11/2024		Bond Future	9.5183	105.9454	9.4857	106.0071	0.342	0.0000	0.0000
2023/10/31	R197	02/11/2023		Bond Future	342.8426	342.8426	342.8224	342.8224	0.006	0.0000	0.0000
2023/10/31	R202	02/11/2023		Bond Future	251.2909	251.2909	251.2891	251.2891	0.001	0.0000	0.0000
2023/10/31	R202	01/02/2024		Bond Future	251.9176	251.9176	251.9145	251.9145	0.001	0.0000	0.0000
2023/10/31	R202	02/05/2024		Bond Future	257.5854	257.5854	257.5827	257.5827	0.001	0.0000	0.0000
2023/10/31	R202	01/08/2024		Bond Future	258.2963	258.2963	258.2941	258.2941	0.001	0.0000	0.0000
2023/10/31	R202	07/11/2024		Bond Future	264.5584	264.5584	264.5567	264.5567	0.001	0.0000	0.0000
2023/10/31	R209	02/11/2023		Bond Future	12.3567	62.3926	12.3203	62.5558	0.295	0.0000	0.0000
2023/10/31	R209	02/11/2023	11.33 Put	Bond Future	4842.7700	4.8428	4679.6300	4.6796	3.369	0.0000	0.0000
2023/10/31	R209	02/11/2023	11.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R209	02/11/2023	11.34 Put	Bond Future	4793.1000	4.7931	4629.9600	4.6300	3.404	0.0000	0.0000
2023/10/31	R209	02/11/2023	11.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R209	02/11/2023	11.35 Put	Bond Future	4743.4800	4.7435	4580.3400	4.5803	3.439	0.0000	0.0000
2023/10/31	R209	02/11/2023	11.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R209	01/02/2024	12.13 Call	Bond Future	1143.3700	1.1434	1198.6800	1.1987	4.837	0.0000	0.0000
2023/10/31	R209	01/02/2024	12.13 Put	Bond Future	2678.5000	2.6785	2567.4300	2.5674	4.147	0.0000	0.0000
2023/10/31	R209	01/02/2024	12.14 Call	Bond Future	1161.4500	1.1615	1217.3900	1.2174	4.816	0.0000	0.0000
2023/10/31	R209	01/02/2024	12.14 Put	Bond Future	2651.0000	2.6510	2540.5600	2.5406	4.166	0.0000	0.0000
2023/10/31	R209	01/02/2024	12.12 Call	Bond Future	1125.3200	1.1253	1180.0000	1.1800	4.859	0.0000	0.0000
2023/10/31	R209	01/02/2024	12.12 Put	Bond Future	2706.0900	2.7061	2594.3900	2.5944	4.128	0.0000	0.0000
2023/10/31	R209	01/02/2024		Bond Future	12.4724	63.7679	12.4347	63.9342	0.302	0.0000	0.0000
2023/10/31	R209	02/05/2024		Bond Future	12.5910	62.0340	12.5519	62.2042	0.311	0.0000	0.0000
2023/10/31	R209	02/05/2024	11.18 Call	Bond Future	470.8900	0.4709	494.3400	0.4943	4.980	0.0000	0.0000
2023/10/31	R209	02/05/2024	11.18 Put	Bond Future	7043.1700	7.0432	6896.4200	6.8964	2.084	0.0000	0.0000
2023/10/31	R209	02/05/2024	11.19 Call	Bond Future	477.6000	0.4776	501.3300	0.5013	4.969	0.0000	0.0000
2023/10/31	R209	02/05/2024	11.19 Put	Bond Future	6999.9800	7.0000	6853.5100	6.8535	2.092	0.0000	0.0000
2023/10/31	R209	02/05/2024	11.17 Call	Bond Future	464.1500	0.4642	487.3100	0.4873	4.990	0.0000	0.0000
2023/10/31	R209	02/05/2024	11.17 Put	Bond Future	7086.3900	7.0864	6939.3500	6.9394	2.075	0.0000	0.0000
2023/10/31	R209	01/08/2024	11.79 Call	Bond Future	1402.0600	1.4021	1452.5900	1.4526	3.604	0.0000	0.0000
2023/10/31	R209	01/08/2024	11.79 Put	Bond Future	5533.3000	5.5333	5409.7400	5.4097	2.233	0.0000	0.0000
2023/10/31	R209	01/08/2024	11.80 Call	Bond Future	1416.4600	1.4165	1467.3700	1.4674	3.594	0.0000	0.0000
2023/10/31	R209	01/08/2024	11.80 Put	Bond Future	5500.9700	5.5010	5377.7900	5.3778	2.239	0.0000	0.0000
2023/10/31	R209	01/08/2024	11.78 Call	Bond Future	1387.7400	1.3877	1437.9000	1.4379	3.615	0.0000	0.0000
2023/10/31	R209	01/08/2024	11.78 Put	Bond Future	5565.7500	5.5658	5441.8200	5.4418	2.227	0.0000	0.0000
2023/10/31	R209	01/08/2024		Bond Future	12.7141	63.4171	12.6734	63.5912	0.320	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	R209	07/11/2024		Bond Future	12.8558	61.7804	12.8134	61.9588	0.330	0.0000	0.0000
2023/10/31	R209	07/11/2024	12.22 Call	Bond Future	2134.1900	2.1342	2201.4000	2.2014	3.149	0.0000	0.0000
2023/10/31	R209	07/11/2024	12.22 Put	Bond Future	4885.8200	4.8858	4774.5600	4.7746	2.277	0.0000	0.0000
2023/10/31	R209	07/11/2024	12.23 Call	Bond Future	2151.1100	2.1511	2218.6900	2.2187	3.142	0.0000	0.0000
2023/10/31	R209	07/11/2024	12.23 Put	Bond Future	4858.1600	4.8582	4747.2700	4.7473	2.283	0.0000	0.0000
2023/10/31	R209	07/11/2024	12.21 Call	Bond Future	2117.0900	2.1171	2183.9400	2.1839	3.158	0.0000	0.0000
2023/10/31	R209	07/11/2024	12.21 Put	Bond Future	4913.3500	4.9134	4801.7300	4.8017	2.272	0.0000	0.0000
2023/10/31	R210	02/11/2023		Bond Future	223.8676	223.8676	223.3177	223.3177	0.246	0.0000	0.0000
2023/10/31	R210	01/02/2024		Bond Future	228.8575	228.8575	228.2942	228.2942	0.246	0.0000	0.0000
2023/10/31	R210	02/05/2024		Bond Future	230.7487	230.7487	230.1731	230.1731	0.249	0.0000	0.0000
2023/10/31	R210	01/08/2024		Bond Future	235.9486	235.9486	235.3604	235.3604	0.249	0.0000	0.0000
2023/10/31	R210	07/11/2024		Bond Future	238.3319	238.3319	237.7299	237.7299	0.253	0.0000	0.0000
2023/10/31	R213	02/11/2023		Bond Future	11.2818	80.3498	11.2354	80.5459	0.412	0.0000	0.0000
2023/10/31	R213	02/11/2023	11.12 Call	Bond Future	61.5200	0.0615	63.1200	0.0631	2.601	0.0000	0.0000
2023/10/31	R213	02/11/2023	11.12 Put	Bond Future	747.2200	0.7472	552.7200	0.5527	26.030	0.0000	0.0000
2023/10/31	R213	02/11/2023	11.13 Call	Bond Future	69.4700	0.0695	72.5300	0.0725	4.405	0.0000	0.0000
2023/10/31	R213	02/11/2023	11.13 Put	Bond Future	712.5800	0.7126	519.5400	0.5195	27.090	0.0000	0.0000
2023/10/31	R213	02/11/2023	11.11 Call	Bond Future	54.2700	0.0543	54.6500	0.0547	0.700	0.0000	0.0000
2023/10/31	R213	02/11/2023	11.11 Put	Bond Future	782.5900	0.7826	586.8700	0.5869	25.009	0.0000	0.0000
2023/10/31	R213	02/11/2023	12.70 Call	Bond Future	5700.7300	5.7007	5896.8300	5.8968	3.440	0.0000	0.0000
2023/10/31	R213	02/11/2023	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R213	02/11/2023	11.44 Put	Bond Future	83.9500	0.0840	25.3700	0.0254	69.780	0.0000	0.0000
2023/10/31	R213	02/11/2023	11.44 Call	Bond Future	746.9500	0.7470	884.4700	0.8845	18.411	0.0000	0.0000
2023/10/31	R213	02/11/2023	10.94 Put	Bond Future	1460.4000	1.4604	1262.9100	1.2629	13.523	0.0000	0.0000
2023/10/31	R213	02/11/2023	10.94 Call	Bond Future	3.1700	0.0032	1.7800	0.0018	43.849	0.0000	0.0000
2023/10/31	R213	01/02/2024	11.71 Call	Bond Future	2469.3100	2.4693	2586.7800	2.5868	4.757	0.0000	0.0000
2023/10/31	R213	01/02/2024	11.71 Put	Bond Future	1199.8600	1.1999	1117.3400	1.1173	6.877	0.0000	0.0000
2023/10/31	R213	01/02/2024	11.72 Call	Bond Future	2495.0300	2.4950	2613.1900	2.6132	4.736	0.0000	0.0000
2023/10/31	R213	01/02/2024	11.72 Put	Bond Future	1185.3800	1.1854	1103.5500	1.1036	6.903	0.0000	0.0000
2023/10/31	R213	01/02/2024	11.70 Call	Bond Future	2443.5500	2.4436	2560.3300	2.5603	4.779	0.0000	0.0000
2023/10/31	R213	01/02/2024	11.70 Put	Bond Future	1214.3300	1.2143	1131.1200	1.1311	6.852	0.0000	0.0000
2023/10/31	R213	01/02/2024		Bond Future	11.3975	82.1208	11.3489	82.3208	0.427	0.0000	0.0000
2023/10/31	R213	02/05/2024		Bond Future	11.5072	80.3895	11.4561	80.5940	0.444	0.0000	0.0000
2023/10/31	R213	02/05/2024	10.29 Call	Bond Future	525.3800	0.5254	560.5700	0.5606	6.698	0.0000	0.0000
2023/10/31	R213	02/05/2024	10.29 Put	Bond Future	5586.6200	5.5866	5417.2800	5.4173	3.031	0.0000	0.0000
2023/10/31	R213	02/05/2024	10.30 Call	Bond Future	531.9500	0.5320	567.5200	0.5675	6.687	0.0000	0.0000
2023/10/31	R213	02/05/2024	10.30 Put	Bond Future	5549.9800	5.5500	5381.0200	5.3810	3.044	0.0000	0.0000
2023/10/31	R213	02/05/2024	10.28 Call	Bond Future	519.0200	0.5190	553.8400	0.5538	6.709	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	R213	02/05/2024	10.28 Put	Bond Future	5623.4900	5.6235	5453.7800	5.4538	3.018	0.0000	0.0000
2023/10/31	R213	01/08/2024	10.87 Call	Bond Future	1446.0100	1.4460	1514.4500	1.5145	4.733	0.0000	0.0000
2023/10/31	R213	01/08/2024	10.87 Put	Bond Future	4442.5900	4.4426	4301.7800	4.3018	3.170	0.0000	0.0000
2023/10/31	R213	01/08/2024	10.88 Call	Bond Future	1459.8800	1.4599	1528.7800	1.5288	4.720	0.0000	0.0000
2023/10/31	R213	01/08/2024	10.88 Put	Bond Future	4415.7200	4.4157	4275.3700	4.2754	3.178	0.0000	0.0000
2023/10/31	R213	01/08/2024	10.86 Call	Bond Future	1432.4800	1.4325	1500.4600	1.5005	4.746	0.0000	0.0000
2023/10/31	R213	01/08/2024	10.86 Put	Bond Future	4469.8300	4.4698	4328.5600	4.3286	3.161	0.0000	0.0000
2023/10/31	R213	01/08/2024		Bond Future	11.6224	82.1823	11.5687	82.3915	0.462	0.0000	0.0000
2023/10/31	R213	07/11/2024		Bond Future	11.7674	80.5909	11.7106	80.8054	0.483	0.0000	0.0000
2023/10/31	R213	07/11/2024	11.22 Call	Bond Future	2052.2800	2.0523	2137.0000	2.1370	4.128	0.0000	0.0000
2023/10/31	R213	07/11/2024	11.22 Put	Bond Future	4149.6200	4.1496	4019.8200	4.0198	3.128	0.0000	0.0000
2023/10/31	R213	07/11/2024	11.23 Call	Bond Future	2068.3900	2.0684	2153.5500	2.1536	4.117	0.0000	0.0000
2023/10/31	R213	07/11/2024	11.23 Put	Bond Future	4126.8000	4.1268	3997.4400	3.9974	3.135	0.0000	0.0000
2023/10/31	R213	07/11/2024	11.21 Call	Bond Future	2036.5600	2.0366	2120.8400	2.1208	4.138	0.0000	0.0000
2023/10/31	R213	07/11/2024	11.21 Put	Bond Future	4172.8600	4.1729	4042.6200	4.0426	3.121	0.0000	0.0000
2023/10/31	R214	02/11/2023	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R214	02/11/2023	11.46 Put	Bond Future	5841.2000	5.8412	5607.7600	5.6078	3.996	0.0000	0.0000
2023/10/31	R214	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R214	02/11/2023	11.47 Put	Bond Future	5788.6100	5.7886	5555.1700	5.5552	4.033	0.0000	0.0000
2023/10/31	R214	02/11/2023	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R214	02/11/2023	11.45 Put	Bond Future	5893.8500	5.8939	5660.4100	5.6604	3.961	0.0000	0.0000
2023/10/31	R214	02/11/2023		Bond Future	12.6569	58.3647	12.6055	58.5982	0.407	0.0000	0.0000
2023/10/31	R214	01/02/2024		Bond Future	12.7778	59.6512	12.7245	59.8894	0.417	0.0000	0.0000
2023/10/31	R214	01/02/2024	12.15 Call	Bond Future	725.6600	0.7257	785.0200	0.7850	8.180	0.0000	0.0000
2023/10/31	R214	01/02/2024	12.15 Put	Bond Future	3633.1700	3.6332	3454.2600	3.4543	4.924	0.0000	0.0000
2023/10/31	R214	01/02/2024	12.16 Call	Bond Future	739.1000	0.7391	799.2900	0.7993	8.144	0.0000	0.0000
2023/10/31	R214	01/02/2024	12.16 Put	Bond Future	3598.4800	3.5985	3420.4000	3.4204	4.949	0.0000	0.0000
2023/10/31	R214	01/02/2024	12.14 Call	Bond Future	712.2800	0.7123	770.8200	0.7708	8.219	0.0000	0.0000
2023/10/31	R214	01/02/2024	12.14 Put	Bond Future	3667.9700	3.6680	3488.2400	3.4882	4.900	0.0000	0.0000
2023/10/31	R214	02/05/2024		Bond Future	12.8923	57.6739	12.8370	57.9176	0.429	0.0000	0.0000
2023/10/31	R214	02/05/2024	11.47 Call	Bond Future	471.0800	0.4711	506.1200	0.5061	7.438	0.0000	0.0000
2023/10/31	R214	02/05/2024	11.47 Put	Bond Future	7301.1200	7.3011	7092.4900	7.0925	2.858	0.0000	0.0000
2023/10/31	R214	02/05/2024	11.48 Call	Bond Future	478.0400	0.4780	513.5000	0.5135	7.418	0.0000	0.0000
2023/10/31	R214	02/05/2024	11.48 Put	Bond Future	7255.7000	7.2557	7047.4900	7.0475	2.870	0.0000	0.0000
2023/10/31	R214	02/05/2024	11.46 Call	Bond Future	464.2100	0.4642	498.8200	0.4988	7.456	0.0000	0.0000
2023/10/31	R214	02/05/2024	11.46 Put	Bond Future	7346.6900	7.3467	7137.6300	7.1376	2.846	0.0000	0.0000
2023/10/31	R214	02/05/2024	13.52 Call	Bond Future	4248.5700	4.2486	4407.5100	4.4075	3.741	0.0000	0.0000
2023/10/31	R214	02/05/2024	13.52 Put	Bond Future	1594.2100	1.5942	1509.4800	1.5095	5.315	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	R214	02/05/2024	12.87 Call	Bond Future	2553.6500	2.5537	2674.2800	2.6743	4.724	0.0000	0.0000
2023/10/31	R214	02/05/2024	12.87 Put	Bond Future	2651.7300	2.6517	2528.6900	2.5287	4.640	0.0000	0.0000
2023/10/31	R214	02/05/2024	12.12 Put	Bond Future	4682.9800	4.6830	4509.2800	4.5093	3.709	0.0000	0.0000
2023/10/31	R214	02/05/2024	12.12 Call	Bond Future	1124.4500	1.1245	1194.4200	1.1944	6.223	0.0000	0.0000
2023/10/31	R214	02/05/2024	12.14 Put	Bond Future	4615.9400	4.6159	4443.5500	4.4436	3.735	0.0000	0.0000
2023/10/31	R214	02/05/2024	12.14 Call	Bond Future	1153.9200	1.1539	1225.2000	1.2252	6.177	0.0000	0.0000
2023/10/31	R214	01/08/2024	12.17 Call	Bond Future	1575.7900	1.5758	1655.8400	1.6558	5.080	0.0000	0.0000
2023/10/31	R214	01/08/2024	12.17 Put	Bond Future	5405.6700	5.4057	5236.5000	5.2365	3.129	0.0000	0.0000
2023/10/31	R214	01/08/2024	12.18 Call	Bond Future	1591.2500	1.5913	1671.8500	1.6719	5.065	0.0000	0.0000
2023/10/31	R214	01/08/2024	12.18 Put	Bond Future	5373.1900	5.3732	5204.5700	5.2046	3.138	0.0000	0.0000
2023/10/31	R214	01/08/2024	12.16 Call	Bond Future	1560.2400	1.5602	1639.7300	1.6397	5.095	0.0000	0.0000
2023/10/31	R214	01/08/2024	12.16 Put	Bond Future	5438.1200	5.4381	5268.3900	5.2684	3.121	0.0000	0.0000
2023/10/31	R214	01/08/2024		Bond Future	13.0101	58.9599	12.9527	59.2092	0.441	0.0000	0.0000
2023/10/31	R214	07/11/2024	12.61 Call	Bond Future	2474.0500	2.4741	2579.2100	2.5792	4.251	0.0000	0.0000
2023/10/31	R214	07/11/2024	12.61 Put	Bond Future	4845.3000	4.8453	4695.1400	4.6951	3.099	0.0000	0.0000
2023/10/31	R214	07/11/2024	12.62 Call	Bond Future	2492.2800	2.4923	2597.9600	2.5980	4.240	0.0000	0.0000
2023/10/31	R214	07/11/2024	12.62 Put	Bond Future	4818.1000	4.8181	4668.4600	4.6685	3.106	0.0000	0.0000
2023/10/31	R214	07/11/2024	12.60 Call	Bond Future	2455.8900	2.4559	2560.5400	2.5605	4.261	0.0000	0.0000
2023/10/31	R214	07/11/2024	12.60 Put	Bond Future	4872.6100	4.8726	4721.9400	4.7219	3.092	0.0000	0.0000
2023/10/31	R214	07/11/2024		Bond Future	13.1488	57.0654	13.0891	57.3207	0.454	0.0000	0.0000
2023/10/31	R248	02/11/2023		Bond Future	12.8274	71.3724	12.7758	71.6526	0.402	0.0000	0.0000
2023/10/31	R248	02/11/2023	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R248	02/11/2023	11.48 Put	Bond Future	8038.3400	8.0383	7758.1500	7.7582	3.486	0.0000	0.0000
2023/10/31	R248	02/11/2023	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R248	02/11/2023	11.49 Put	Bond Future	7972.7400	7.9727	7692.5500	7.6926	3.514	0.0000	0.0000
2023/10/31	R248	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R248	02/11/2023	11.47 Put	Bond Future	8104.0300	8.1040	7823.8400	7.8238	3.457	0.0000	0.0000
2023/10/31	R248	02/11/2023	11.80 Put	Bond Future	5986.1600	5.9862	5705.9700	5.7060	4.681	0.0000	0.0000
2023/10/31	R248	02/11/2023	11.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	R248	02/11/2023	12.50 Put	Bond Future	1825.6100	1.8256	1541.8300	1.5418	15.544	0.0000	0.0000
2023/10/31	R248	02/11/2023	12.50 Call	Bond Future	11.8000	0.0118	8.2100	0.0082	30.424	0.0000	0.0000
2023/10/31	R248	02/11/2023	13.60 Call	Bond Future	3968.9500	3.9690	4249.1100	4.2491	7.059	0.0000	0.0000
2023/10/31	R248	02/11/2023	13.60 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/31	R248	01/02/2024		Bond Future	12.9565	72.9455	12.9029	73.2315	0.414	0.0000	0.0000
2023/10/31	R248	01/02/2024	12.15 Call	Bond Future	629.5000	0.6295	684.5400	0.6845	8.743	0.0000	0.0000
2023/10/31	R248	01/02/2024	12.15 Put	Bond Future	5168.0100	5.1680	4937.0000	4.9370	4.470	0.0000	0.0000
2023/10/31	R248	01/02/2024	12.16 Call	Bond Future	642.5500	0.6426	698.4800	0.6985	8.704	0.0000	0.0000
2023/10/31	R248	01/02/2024	12.16 Put	Bond Future	5121.5700	5.1216	4891.4500	4.8915	4.493	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	R248	01/02/2024	12.14 Call	Bond Future	616.5200	0.6165	670.6900	0.6707	8.786	0.0000	0.0000
2023/10/31	R248	01/02/2024	12.14 Put	Bond Future	5214.6000	5.2146	4982.7200	4.9827	4.447	0.0000	0.0000
2023/10/31	R248	01/02/2024	11.50 Put	Bond Future	8739.1700	8.7392	8468.9100	8.4689	3.093	0.0000	0.0000
2023/10/31	R248	01/02/2024	11.50 Call	Bond Future	144.9700	0.1450	160.7600	0.1608	10.892	0.0000	0.0000
2023/10/31	R248	01/02/2024	12.30 Put	Bond Future	4500.2200	4.5002	4283.1400	4.2831	4.824	0.0000	0.0000
2023/10/31	R248	01/02/2024	12.30 Call	Bond Future	845.2100	0.8452	914.1800	0.9142	8.160	0.0000	0.0000
2023/10/31	R248	01/02/2024	13.37 Call	Bond Future	3611.2400	3.6112	3789.2100	3.7892	4.928	0.0000	0.0000
2023/10/31	R248	01/02/2024	13.37 Put	Bond Future	1473.8600	1.4739	1365.7800	1.3658	7.333	0.0000	0.0000
2023/10/31	R248	01/02/2024	13.10 Call	Bond Future	2736.5400	2.7365	2889.2000	2.8892	5.579	0.0000	0.0000
2023/10/31	R248	01/02/2024	13.10 Put	Bond Future	1981.0800	1.9811	1847.6900	1.8477	6.733	0.0000	0.0000
2023/10/31	R248	01/02/2024	13.90 Call	Bond Future	5523.9400	5.5239	5741.2600	5.7413	3.934	0.0000	0.0000
2023/10/31	R248	01/02/2024	13.90 Put	Bond Future	816.2200	0.8162	747.4900	0.7475	8.421	0.0000	0.0000
2023/10/31	R248	02/05/2024		Bond Future	13.0791	70.1201	13.0234	70.4126	0.426	0.0000	0.0000
2023/10/31	R248	02/05/2024	11.47 Call	Bond Future	445.5400	0.4455	479.3900	0.4794	7.598	0.0000	0.0000
2023/10/31	R248	02/05/2024	11.47 Put	Bond Future	9880.1400	9.8801	9621.5100	9.6215	2.618	0.0000	0.0000
2023/10/31	R248	02/05/2024	11.48 Call	Bond Future	452.5300	0.4525	486.8300	0.4868	7.580	0.0000	0.0000
2023/10/31	R248	02/05/2024	11.48 Put	Bond Future	9821.5700	9.8216	9563.3900	9.5634	2.629	0.0000	0.0000
2023/10/31	R248	02/05/2024	11.46 Call	Bond Future	438.6300	0.4386	472.0400	0.4720	7.617	0.0000	0.0000
2023/10/31	R248	02/05/2024	11.46 Put	Bond Future	9938.8900	9.9389	9679.8200	9.6798	2.607	0.0000	0.0000
2023/10/31	R248	01/08/2024	12.31 Call	Bond Future	1831.9900	1.8320	1925.1200	1.9251	5.084	0.0000	0.0000
2023/10/31	R248	01/08/2024	12.31 Put	Bond Future	6728.9900	6.7290	6522.9600	6.5230	3.062	0.0000	0.0000
2023/10/31	R248	01/08/2024	12.32 Call	Bond Future	1850.4000	1.8504	1944.2000	1.9442	5.069	0.0000	0.0000
2023/10/31	R248	01/08/2024	12.32 Put	Bond Future	6689.3000	6.6893	6483.9400	6.4839	3.070	0.0000	0.0000
2023/10/31	R248	01/08/2024	12.30 Call	Bond Future	1813.6700	1.8137	1906.1500	1.9062	5.099	0.0000	0.0000
2023/10/31	R248	01/08/2024	12.30 Put	Bond Future	6768.8500	6.7689	6562.1700	6.5622	3.053	0.0000	0.0000
2023/10/31	R248	01/08/2024		Bond Future	13.2057	71.6836	13.1477	71.9827	0.439	0.0000	0.0000
2023/10/31	R248	07/11/2024		Bond Future	13.3544	68.9486	13.2938	69.2551	0.454	0.0000	0.0000
2023/10/31	R248	07/11/2024	12.79 Call	Bond Future	3022.5300	3.0225	3148.2900	3.1483	4.161	0.0000	0.0000
2023/10/31	R248	07/11/2024	12.79 Put	Bond Future	5976.9100	5.9769	5796.1800	5.7962	3.024	0.0000	0.0000
2023/10/31	R248	07/11/2024	12.80 Call	Bond Future	3045.0800	3.0451	3171.4500	3.1715	4.150	0.0000	0.0000
2023/10/31	R248	07/11/2024	12.80 Put	Bond Future	5945.1100	5.9451	5764.9900	5.7650	3.030	0.0000	0.0000
2023/10/31	R248	07/11/2024	12.78 Call	Bond Future	3000.0500	3.0001	3125.2100	3.1252	4.172	0.0000	0.0000
2023/10/31	R248	07/11/2024	12.78 Put	Bond Future	6008.8600	6.0089	5827.5300	5.8275	3.018	0.0000	0.0000
2023/10/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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